

FACTSHEET - AS OF 16-May-2025

Solactive Europe Focus Index (PR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2BW1 / SLA2BW	Base Value / Base Date	100 Points / 06.02.2008
Bloomberg / Reuters	SOLEF Index / .SOLEF	Last Price	61.60
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	08:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 06.02.2008
Index Members	50		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.99%	3.83%	10.26%	5.66%	11.47%	-38.40%
Performance (p.a.)						-2.77%
Volatility (p.a.)	4.47%	22.92%	17.25%	14.69%	19.27%	19.42%
High	61.60	62.12	62.12	62.12	62.12	105.73
Low	57.04	52.40	52.40	52.40	52.40	43.55
Sharpe Ratio*	34.18	0.62	1.14	0.24	1.64	-0.25
Max. Drawdown	-0.17%	-15.65%	-15.65%	-15.65%	-15.65%	-58.81%
VaR 95 \ 99				-18.3% \ -48.6%		-29.3% \ -58.6%
CVaR 95 \ 99				-41.3% \ -87.2%		-48.1% \ -86.2%

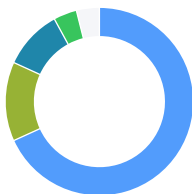
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.28%	-1.04%	8.99%	4.46%	7.86%	64.80%
Performance (p.a.)						2.93%
Volatility (p.a.)	9.16%	22.48%	17.03%	14.69%	18.95%	18.52%
High	1375.00	1418.33	1418.33	1418.33	1418.33	1418.33
Low	1268.15	1179.05	1179.05	1179.05	1179.05	415.07
Sharpe Ratio*	17.58	-0.28	0.99	0.16	1.07	0.04
Max. Drawdown	-0.76%	-16.87%	-16.87%	-16.87%	-16.87%	-52.20%
VaR 95 \ 99				-21.3% \ -54.5%		-28.5% \ -56.8%
CVaR 95 \ 99				-41.4% \ -77.2%		-46.4% \ -78.7%

COMPOSITION BY CURRENCIES

- EUR 68.2%
- GBp 13.6%
- NOK 10.2%
- DKK 4.0%
- Others 3.9%



COMPOSITION BY COUNTRIES

- FR 22.0%
- IT 16.4%
- GB 13.6%
- NO 8.2%
- Others 39.9%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MEDIOBANCA SPA	MB IM Equity	IT	EUR	2.18%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	2.18%
AKER BP ASA	AKRBP NO Equity	NO	NOK	2.16%
REPSOL SA	REP SQ Equity	ES	EUR	2.11%
Var Energi ASA	VAR NO Equity	NO	NOK	2.11%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	2.10%
AZIMUT HOLDING SPA	AZM IM Equity	IT	EUR	2.09%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.08%
ENI SPA	ENI IM Equity	IT	EUR	2.07%
OMV AG	OMV AV Equity	AT	EUR	2.06%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.05%
SUBSEA 7 SA	SUBC NO Equity	LU	NOK	2.05%
OPAP S.A.	OPAP GA Equity	GR	EUR	2.05%
KOMERCNI BANKA AS	KOMB CK Equity	CZ	CZK	2.04%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	2.04%

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