

FACTSHEET - Solactive Euro 50 Index NTR

AS OF 02-May-2025

DESCRIPTION

The Solactive Euro 50 Index NTR tracks the price movements of the 50 largest companies in the Eurozone. Constituents are selected and weighted based on free float market capitalization with weight restrictions according to the European UCITS directive ("5/10/40-rule"). The index is a net total return index published in EUR. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	8.88%	10.85%	22.25%	-10.18%	24.28%	-4.27%

CHARACTERISTICS

ISIN / WKN	DE000SLA6W19 / SLA6W1	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	EURO50N Index / .EURO50N	Last Price	2364.38
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.10.2018
Index Members	50		

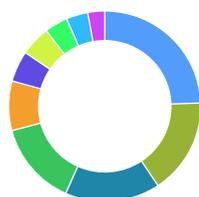
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.23%	0.77%	9.51%	7.78%	8.88%	136.44%
Performance (p.a.)						4.70%
Volatility (p.a.)	36.37%	25.23%	19.88%	17.47%	22.43%	21.32%
High	2364.38	2460.64	2460.64	2460.64	2460.64	2460.64
Low	2057.68	2057.68	2057.68	2013.62	2057.68	530.89
Sharpe Ratio*	0.02	0.04	0.91	0.33	1.20	0.12
Max. Drawdown	-12.77%	-16.38%	-16.38%	-16.38%	-16.38%	-58.19%
VaR 95 \ 99				-24.7% \ -56.6%		-32.8% \ -63.4%
CVaR 95 \ 99				-44.3% \ -74.8%		-52.4% \ -87.6%

* 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).

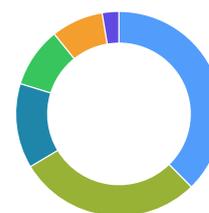
COMPOSITION BY SECTORS

- Finance 24.4%
- Technology 16.2%
- Industrials 16.0%
- Consumer Cyclicals 14.2%
- Consumer Non-Cyclical 8.4%
- Non-Energy Materials 5.2%
- Utilities 5.1%
- Energy 3.9%
- Healthcare 3.7%
- Telecommunications 2.8%



COMPOSITION BY COUNTRIES

- France 37.6%
- Germany 28.8%
- Netherlands 13.4%
- Spain 9.4%
- Italy 8.2%
- Others 2.6%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	7.57%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.52%
SIEMENS AG	SIE GY Equity	DE	EUR	4.31%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.97%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.57%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.24%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.15%
SANOFI SA	SAN FP Equity	FR	EUR	3.01%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.90%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.85%

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.63%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.54%
AIRBUS SE	AIR FP Equity	FR	EUR	2.53%
L OREAL SA	OR FP Equity	FR	EUR	2.44%
SAFRAN SA	SAF FP Equity	FR	EUR	2.37%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.21%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.19%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.15%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.12%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	2.07%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.07%
AXA SA	CS FP Equity	FR	EUR	2.01%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.93%
VINCI SA	DG FP Equity	FR	EUR	1.67%
PROSUS NV	PRX NA Equity	NL	EUR	1.64%
ENEL SPA	ENEL IM Equity	IT	EUR	1.64%
ING GROEP NV	INGA NA Equity	NL	EUR	1.57%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.53%
FERRARI NV	RACE IM Equity	IT	EUR	1.49%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.47%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	1.46%
DANONE SA	BN FP Equity	FR	EUR	1.35%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	1.24%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.24%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	1.10%
BASF SE	BAS GY Equity	DE	EUR	1.10%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.09%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.03%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	1.02%
DHL GROUP	DHL GY Equity	DE	EUR	1.02%
ADIDAS AG	ADS GY Equity	DE	EUR	0.95%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	0.92%
ENGIE SA	ENGI FP Equity	FR	EUR	0.88%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	0.88%
ENI SPA	ENI IM Equity	IT	EUR	0.77%
BAYER AG	BAYN GY Equity	DE	EUR	0.65%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	0.61%
PERNOD RICARD SA	RI FP Equity	FR	EUR	0.51%
STELLANTIS NV	STLAM IM Equity	NL	EUR	0.46%
KERING SA	KER FP Equity	FR	EUR	0.36%

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