

# FACTSHEET - AS OF 07-Apr-2026

## Solactive LeanVal Enhanced Euro 50 Index PR

### DESCRIPTION

As consistent as possible outperformance of the Solactive Euro 50 Index with a comparable risk profile.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOLHV	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	/ .SLVEU50P	Last Price	1635.48
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2020
Index Members	50		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.66%	-7.08%	-1.82%	18.23%	-4.40%	63.55%
Performance (p.a.)						8.18%
Volatility (p.a.)	22.55%	19.16%	16.42%	15.50%	18.94%	20.60%
High	1716.14	1808.45	1808.45	1808.45	1808.45	1808.45
Low	1601.26	1601.26	1601.26	1419.79	1601.26	624.97
Sharpe Ratio*	-1.33	-1.45	-0.34	1.07	-0.92	0.30
Max. Drawdown	-6.69%	-11.46%	-11.46%	-11.46%	-11.46%	-39.07%
VaR 95 \ 99				-23.2% \ -41.6%		-30.5% \ -62.7%
CVaR 95 \ 99				-34.8% \ -54.3%		-51.4% \ -86.6%

\* 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).

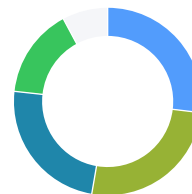
## COMPOSITION BY CURRENCIES

- EUR 100.0%



## COMPOSITION BY COUNTRIES

- FR 26.9%
- NL 25.8%
- DE 24.0%
- ES 15.4%
- Others 7.8%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.05%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.79%
AIRBUS SE	AIR FP Equity	NL	EUR	4.42%
SAFRAN SA	SAF FP Equity	FR	EUR	4.42%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.16%
SAP SE	SAP GY Equity	DE	EUR	3.79%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.77%
L OREAL SA	OR FP Equity	FR	EUR	3.65%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.55%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.49%

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