

# FACTSHEET - AS OF 07-Apr-2026

## Solactive LeanVal Enhanced Euro 50 Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

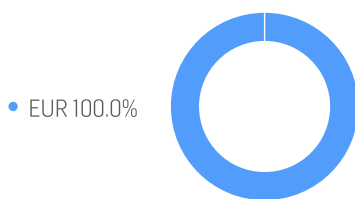
ISIN / WKN	SL0LHW	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	SLVEU50N Index/ .SLVEU50N	Last Price	1866.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2020
Index Members	50		

## STATISTICS

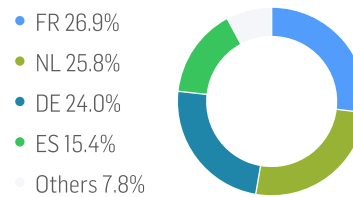
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.53%	-6.87%	-1.31%	20.39%	-4.19%	86.69%
Performance (p.a.)						10.49%
Volatility (p.a.)	22.55%	19.15%	16.41%	15.53%	18.93%	20.59%
High	1956.39	2061.38	2061.38	2061.38	2061.38	2061.38
Low	1825.87	1825.87	1825.87	1591.56	1825.87	626.10
Sharpe Ratio*	-1.27	-1.41	-0.28	1.21	-0.89	0.42
Max. Drawdown	-6.67%	-11.42%	-11.42%	-11.42%	-11.42%	-39.05%
VaR 95 \ 99				-23.0% \ -41.6%		-30.4% \ -62.6%
CVaR 95 \ 99				-34.8% \ -54.3%		-51.2% \ -86.3%

\* 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



## COMPOSITION BY COUNTRIES



## 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%
SAFRAN SA	SAF FP Equity	FR	EUR	4.42%
AIRBUS SE	AIR FP Equity	NL	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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