

# FACTSHEET - AS OF 06-Apr-2026

## Solactive Optimized Euro 50 Exclusion Index NTR

### DESCRIPTION

Tracking the performance of the respective benchmark while screening the index constituents according to several ESG criteria.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

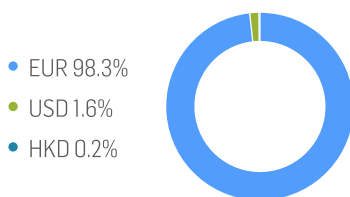
ISIN / WKN	SL0M7M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOEU50EN	Last Price	1890.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	104		

## STATISTICS

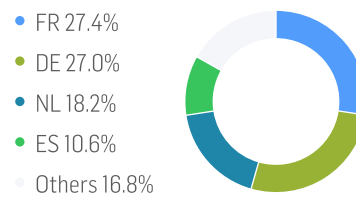
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.54%	-3.47%	1.56%	20.51%	-1.37%	89.02%
Performance (p.a.)						7.41%
Volatility (p.a.)	22.15%	18.47%	15.36%	14.49%	18.12%	17.91%
High	1937.30	2052.10	2052.10	2052.10	2052.10	2052.10
Low	1820.71	1820.71	1812.64	1568.49	1820.71	691.45
Sharpe Ratio*	-0.37	-0.83	0.08	1.30	-0.39	0.31
Max. Drawdown	-6.02%	-11.28%	-11.28%	-11.28%	-11.28%	-37.54%
VaR 95 \ 99				-23.3% \ -39.4%		-26.3% \ -55.8%
CVaR 95 \ 99				-33.4% \ -52.0%		-43.9% \ -75.9%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.19%
SIEMENS AG	SIE GY Equity	DE	EUR	3.89%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.62%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.52%
SAP SE	SAP GY Equity	DE	EUR	3.48%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.44%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.29%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.22%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.76%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.71%

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