

FACTSHEET - AS OF 07-Apr-2026

Solactive Europe 50 Rolling Future 30 Decrement Index

DESCRIPTION

Solactive Europe 50 Rolling Future 30 Decrement Index aims to track the performance of the Solactive Europe 50 Rolling Future Index adjusted for a synthetic dividend of 30 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOS5V8 / SLOS5V	Base Value / Base Date	522.98 Points / 04.05.2020
Bloomberg / Reuters	SOEURF30 Index / .SOEURF30	Last Price	973.47
Index Calculator	Solactive AG	Dividends	30 AR Points
Index Type	Adjusted Return	Calculation	08:30 AM to 09:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.05.2020
Index Members	2		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.47%	-5.43%	-1.11%	16.85%	-3.85%	86.14%
Performance (p.a.)						11.06%
Volatility (p.a.)	21.31%	18.73%	15.96%	15.00%	18.51%	18.15%
High	1009.54	1069.93	1069.93	1069.93	1069.93	1069.93
Low	951.06	951.06	951.06	853.62	951.06	512.74
Sharpe Ratio*	-0.87	-1.19	-0.26	1.01	-0.85	0.50
Max. Drawdown	-5.79%	-11.11%	-11.11%	-11.11%	-11.11%	-26.19%
VaR 95 \ 99				-21.6% \ -40.9%		-28.6% \ -55.9%
CVaR 95 \ 99				-33.9% \ -53.3%		-43.2% \ -66.9%

* 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

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ESTX 50 FUTURE JUN 26	VGM6 Index	DE	EUR	99.97%
EUR-CASH	EUR-CASH	DE	EUR	0.03%

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