

FACTSHEET - Solactive Eurozone Index NTR

AS OF 07-Apr-2026

DESCRIPTION

The Solactive Eurozone Index intends to track the performance of the companies from the Eurozone which are included in the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a net total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-1.05%	24.79%	8.40%	18.91%	-12.88%	21.66%

CHARACTERISTICS

ISIN / WKN	DE000SLOBBE2 / SLOBBE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EUROZN	Last Price	2623.72
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 08.05.2006
Index Members	292		

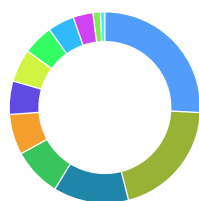
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.60%	-3.28%	2.29%	23.86%	-1.05%	162.37%
Performance (p.a.)						4.96%
Volatility (p.a.)	20.99%	17.19%	14.47%	13.38%	17.05%	20.04%
High	2683.99	2827.15	2827.15	2827.15	2827.15	2827.15
Low	2541.87	2541.87	2513.22	2174.28	2541.87	492.25
Sharpe Ratio*	-0.43	-0.85	0.19	1.67	-0.34	0.15
Max. Drawdown	-5.30%	-10.09%	-10.09%	-10.09%	-10.09%	-60.27%
VaR 95 \ 99				-19.8% \ -38.2%		-31.2% \ -59.9%
CVaR 95 \ 99				-30.9% \ -49.0%		-49.5% \ -81.2%

* 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).

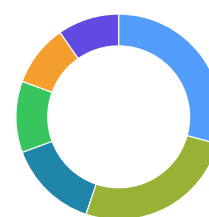
COMPOSITION BY SECTORS

- Finance 25.8%
- Industrials 20.2%
- Technology 12.7%
- Consumer Cyclical 8.2%
- Utilities 6.8%
- Consumer Non-Cyclicals 5.6%
- Non-Energy Materials 5.6%
- Energy 5.1%
- Healthcare 4.5%
- Telecommunications 3.4%
- Business Services 1.2%
- Consumer Services 0.8%



COMPOSITION BY COUNTRIES

- France 29.3%
- Germany 25.9%
- Netherlands 14.2%
- Spain 11.2%
- Italy 9.7%
- Others 9.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.85%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.59%
SIEMENS AG	SIE GY Equity	DE	EUR	2.51%
SAP SE	SAP GY Equity	DE	EUR	2.40%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.28%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.26%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.04%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.02%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.95%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.77%

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