

FACTSHEET - AS OF 07-Apr-2026

Solactive Eurozone Selection 10 NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSP39 / SLOSP3	Base Value / Base Date	1000.0 Points / 02.11.2015
Bloomberg / Reuters	SOEUS10N Index / .SOEUS10N	Last Price	2477.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.11.2015
Index Members	10		

STATISTICS

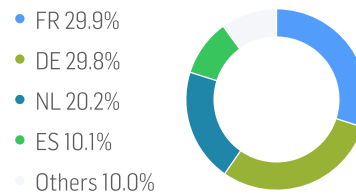
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.52%	-6.35%	3.61%	40.37%	-4.52%	147.72%
Performance (p.a.)						9.09%
Volatility (p.a.)	28.18%	24.04%	21.13%	20.35%	23.88%	24.50%
High	2567.67	2766.58	2766.58	2766.58	2766.58	2766.58
Low	2351.17	2351.17	2291.31	1817.41	2351.17	716.29
Sharpe Ratio*	-0.29	-1.05	0.26	1.92	-0.75	0.29
Max. Drawdown	-8.43%	-15.02%	-15.02%	-15.02%	-15.02%	-46.86%
VaR 95 \ 99				-29.6% \ -56.7%		-37.7% \ -67.9%
CVaR 95 \ 99				-42.9% \ -65.4%		-58.7% \ -99.5%

* 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 (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	10.48%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	10.13%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	10.11%
PERNOD RICARD SA	RI FP Equity	FR	EUR	10.05%
UNICREDIT SPA	UCG IM Equity	IT	EUR	10.02%
BAYER AG	BAYN GY Equity	DE	EUR	9.95%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	9.92%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	9.88%
KERING SA	KER FP Equity	FR	EUR	9.78%
STELLANTIS NV	STLAM IM Equity	NL	EUR	9.67%

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