

FACTSHEET - AS OF 02-Apr-2026

Solactive Europe Focus Index (PR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2BW1 / SLA2BW	Base Value / Base Date	100 Points / 06.02.2008
Bloomberg / Reuters	SOLEF Index / .SOLEF	Last Price	68.87
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	08:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 06.02.2008
Index Members	50		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.20%	5.06%	9.25%	30.39%	5.95%	-31.13%
Performance (p.a.)						-2.03%
Volatility (p.a.)	16.34%	11.93%	10.15%	11.91%	11.85%	19.05%
High	70.19	71.34	71.34	71.34	71.34	105.73
Low	67.06	65.55	62.04	52.40	65.00	43.55
Sharpe Ratio*	-0.27	1.70	1.75	2.43	2.01	-0.21
Max. Drawdown	-4.46%	-6.00%	-6.00%	-6.00%	-6.00%	-58.81%
VaR 95 \ 99				-17.3% \ -43.3%		-28.8% \ -56.7%
CVaR 95 \ 99				-30.8% \ -60.0%		-47.3% \ -84.4%

* 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).

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.38%	0.07%	4.57%	25.82%	0.78%	79.40%
Performance (p.a.)						3.27%
Volatility (p.a.)	21.47%	15.21%	12.58%	13.41%	14.98%	18.23%
High	1538.64	1591.50	1591.50	1591.50	1591.50	1591.50
Low	1438.64	1438.64	1409.30	1179.05	1438.64	415.07
Sharpe Ratio*	-0.81	-0.11	0.60	1.81	0.08	0.07
Max. Drawdown	-6.50%	-9.60%	-9.60%	-9.60%	-9.60%	-52.20%
VaR 95 \ 99				-18.6% \ -49.6%		-28.0% \ -56.3%
CVaR 95 \ 99				-34.2% \ -63.6%		-45.7% \ -77.8%

COMPOSITION BY CURRENCIES

- EUR 34.9%
- GBp 31.3%
- NOK 12.8%
- SEK 10.9%
- Others 10.1%



COMPOSITION BY COUNTRIES

- GB 31.3%
- NO 12.8%
- SE 10.9%
- FI 10.0%
- Others 35.0%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	3.25%
Var Energi ASA	VAR NO Equity	NO	NOK	2.96%
ENI SPA	ENI IM Equity	IT	EUR	2.85%
AKER BP ASA	AKRBP NO Equity	NO	NOK	2.66%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.58%
SCHROEDERS PLC ORD	SDR LN Equity	GB	GBp	2.52%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.44%
TIETOEVRV OYJ	TIETO FH Equity	FI	EUR	2.21%
TELIA CO AB	TELIA SS Equity	SE	SEK	2.19%
KLEPIERRE SA	LI FP Equity	FR	EUR	2.16%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	2.15%
FLUGHAFEN ZURICH AG	FHZN SE Equity	CH	CHF	2.13%
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	LOG SQ Equity	ES	EUR	2.11%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	2.08%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.05%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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