

FACTSHEET - AS OF 08-Oct-2025

Solactive Selection 10 Europe NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

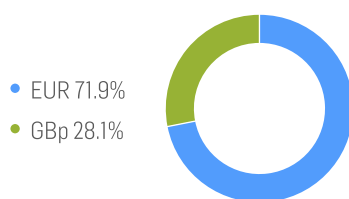
ISIN / WKN	SL0R81	Base Value / Base Date	100 Points / 03.09.2025
Bloomberg / Reuters	SOLSE10T Index/ .SOLSE10N	Last Price	524.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.08.2015
Index Members	10		

STATISTICS

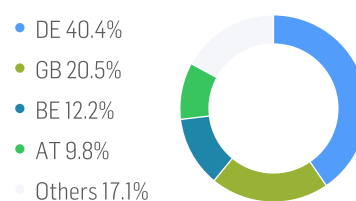
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.81%	9.60%	43.04%	61.40%	45.38%	6.22%
Performance (p.a.)						87.63%
Volatility (p.a.)	16.18%	15.99%	16.51%	21.38%	23.02%	15.67%
High	524.40	524.40	524.40	524.40	524.40	524.40
Low	494.72	474.38	366.53	322.96	350.33	493.60
Sharpe Ratio*	3.45	2.70	6.35	2.83	2.64	5.47
Max. Drawdown	-2.79%	-4.85%	-4.85%	-18.10%	-18.10%	-2.79%
VaR 95 \ 99				-30.7% \ -63.8%		-19.4% \ -30.7%
CVaR 95 \ 99				-53.9% \ -88.3%		

* 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 08-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
UCB SA	UCB BB Equity	BE	EUR	12.18%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	11.33%
ADIDAS AG	ADS GY Equity	DE	EUR	11.01%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	10.31%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	10.22%

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