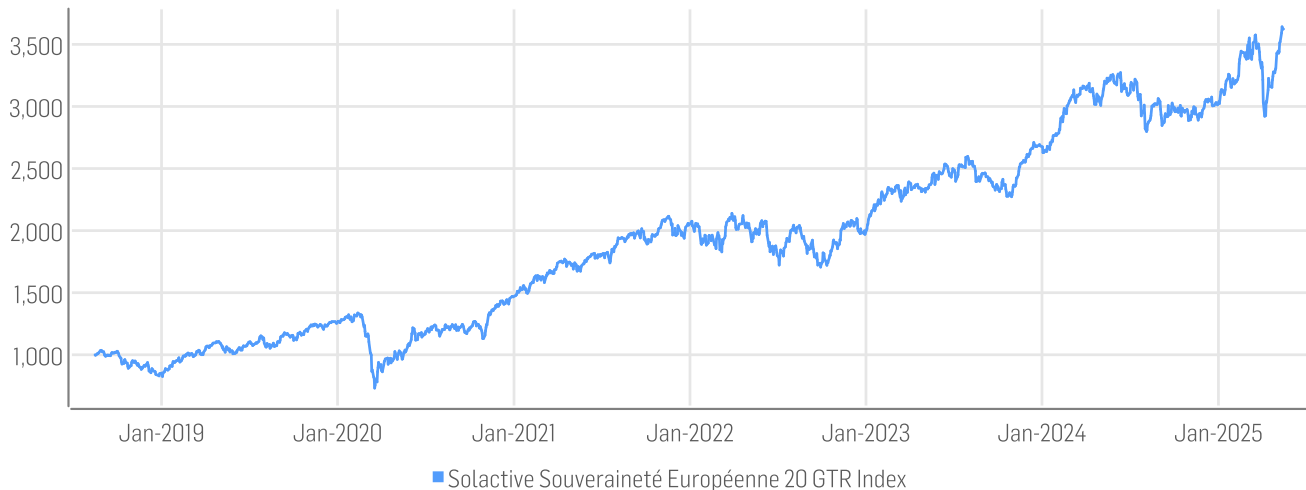


FACTSHEET - AS OF 16-May-2025

Solactive Souveraineté Européenne 20 GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK609 / SLOK60	Base Value / Base Date	3145.94 Points / 15.04.2024
Bloomberg / Reuters	/ .SOES20G	Last Price	3623.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.04.2024
Index Members	20		

FACTSHEET - AS OF 16-May-2025

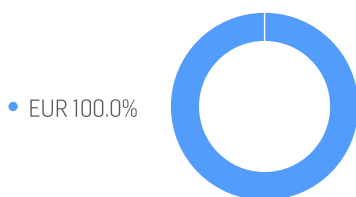
Solactive Souveraineté Européenne 20 GTR Index

STATISTICS

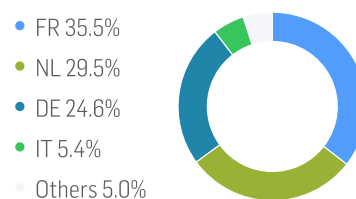
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.43%	7.21%	23.15%	12.85%	20.28%	15.18%
Performance (p.a.)						13.93%
Volatility (p.a.)	18.44%	30.95%	24.35%	21.96%	27.01%	21.52%
High	3642.05	3642.05	3642.05	3642.05	3642.05	3642.05
Low	3153.93	2920.79	2889.51	2798.06	2920.79	2798.06
Sharpe Ratio*	19.60	0.98	2.07	0.50	2.30	0.55
Max. Drawdown	-1.27%	-18.32%	-18.32%	-18.32%	-18.32%	-18.32%
VaR 95 \ 99				-38.1% \ -60.6%		-37.3% \ -60.6%
CVaR 95 \ 99				-53.4% \ -78.8%		-52.2% \ -78.8%

* 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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	5.41%
RHEINMETALL AG	RHM GY Equity	DE	EUR	5.39%
THALES SA	HO FP Equity	FR	EUR	5.27%
DANONE SA	BN FP Equity	FR	EUR	5.24%
SAFRAN SA	SAF FP Equity	FR	EUR	5.12%
REPSOL SA	REP SQ Equity	ES	EUR	5.02%
LEGRAND SA	LR FP Equity	FR	EUR	5.01%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.01%
AIRBUS SE	AIR FP Equity	NL	EUR	5.00%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	4.99%

FACTSHEET - AS OF 16-May-2025
Solactive Souveraineté Européenne 20 GTR Index

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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