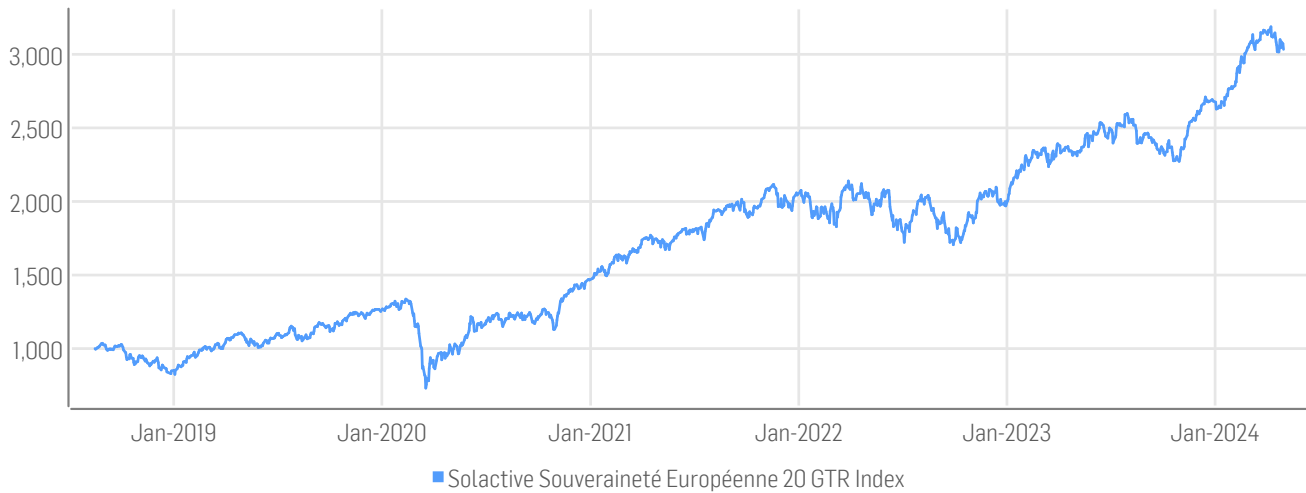


# FACTSHEET - AS OF 30-Apr-2024

## Solactive Souveraineté Européenne 20 GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

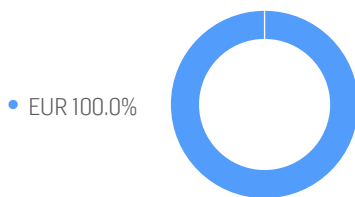
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOK609 / SLOK60 | Base Value / Base Date | 3145.94 Points / 15.04.2024            |
| Bloomberg / Reuters | / .SOES20G            | Last Price             | 3033.78                                |
| 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                    |                        |  |

## STATISTICS

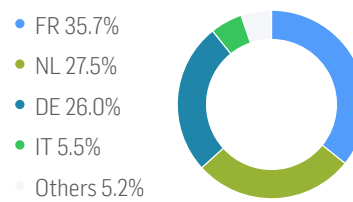
| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -4.05%  | 9.68%   | 28.97%  | 29.61%          | 13.13%  | -3.57%          |
| Performance (p.a.) |         |         |         |                 |         | -58.69%         |
| Volatility (p.a.)  | 16.83%  | 15.19%  | 13.71%  | 14.74%          | 14.78%  | 18.68%          |
| High               | 3187.57 | 3187.57 | 3187.57 | 3187.57         | 3187.57 | 3145.94         |
| Low                | 3016.22 | 2766.12 | 2352.35 | 2272.45         | 2627.97 | 3016.22         |
| Sharpe Ratio*      | -2.58   | 2.74    | 4.64    | 1.78            | 2.73    | -3.35           |
| Max. Drawdown      | -5.38%  | -5.38%  | -5.38%  | -12.55%         | -5.38%  | -4.12%          |
| VaR 95 \ 99        |         |         |         | -24.1% \ -40.4% |         | -29.1% \ -29.1% |
| CVaR 95 \ 99       |         |         |         | -32.7% \ -50.1% |         |                 |

\* 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 30-Apr-2024

| Company                      | Ticker        | Country | Currency | Index Weight (%) |
|------------------------------|---------------|---------|----------|------------------|
| RHEINMETALL AG               | RHM GY Equity | DE      | EUR      | 6.29%            |
| THALES SA                    | HO FP Equity  | FR      | EUR      | 5.70%            |
| LEONARDO SPA                 | LDO IM Equity | IT      | EUR      | 5.53%            |
| ASM INTERNATIONAL NV         | ASM NA Equity | NL      | EUR      | 5.34%            |
| COMPAGNIE DE SAINT GOBAIN SA | SGO FP Equity | FR      | EUR      | 5.31%            |
| LEGRAND SA                   | LR FP Equity  | FR      | EUR      | 5.27%            |
| SAFRAN SA                    | SAF FP Equity | FR      | EUR      | 5.25%            |
| REPSOL SA                    | REP SQ Equity | ES      | EUR      | 5.24%            |
| SCHNEIDER ELECTRIC SE        | SU FP Equity  | FR      | EUR      | 5.17%            |
| AIRBUS SE                    | AIR FP Equity | NL      | EUR      | 5.16%            |

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