

## FACTSHEET - AS OF 19-Jun-2025

### Solactive Souveraineté Européenne 20 Décrément 5% Index

#### HISTORICAL PERFORMANCE



#### CHARACTERISTICS

ISIN / WKN	DE000SLOK617 / SLOK61	Base Value / Base Date	2299.54 Points / 15.04.2024
Bloomberg / Reuters	SOES20D5 Index / .SOES20D5	Last Price	2468.40
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		

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### STATISTICS

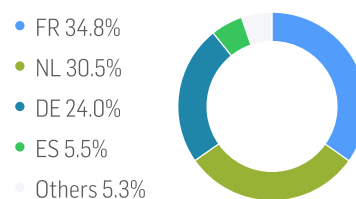
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.51%	2.58%	16.80%	8.70%	16.66%	7.34%
Performance (p.a.)						6.20%
Volatility (p.a.)	13.87%	27.14%	24.58%	21.67%	24.84%	20.96%
High	2560.20	2560.20	2560.20	2560.20	2560.20	2560.20
Low	2451.70	2021.98	2021.98	2006.03	2021.98	2006.03
Sharpe Ratio*	-1.36	0.33	1.43	0.32	1.50	0.20
Max. Drawdown	-3.59%	-16.79%	-18.54%	-18.54%	-18.54%	-18.54%
VaR 95 \ 99				-37.5% \ -61.2%		-33.9% \ -61.2%
CVaR 95 \ 99				-53.2% \ -79.0%		-51.4% \ -79.0%

\* 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 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
REPSOL SA	REP SQ Equity	ES	EUR	5.50%
RHEINMETALL AG	RHM GY Equity	DE	EUR	5.42%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	5.42%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	5.32%
LEONARDO SPA	LDO IM Equity	IT	EUR	5.25%
THALES SA	HO FP Equity	FR	EUR	5.20%
SAFRAN SA	SAF FP Equity	FR	EUR	5.19%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	5.17%
AIRBUS SE	AIR FP Equity	NL	EUR	5.08%
DANONE SA	BN FP Equity	FR	EUR	5.06%

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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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