

FACTSHEET - AS OF 30-Apr-2024

Solactive Souveraineté Européenne 20 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK6Y8 / SLOK6Y	Base Value / Base Date	2816.88 Points / 15.04.2024
Bloomberg / Reuters	SOES20P Index / .SOES20P	Last Price	2710.96
Index Calculator	Solactive AG	Dividends	Not 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		

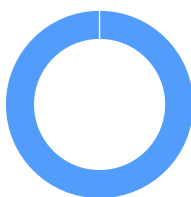
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.24%	9.22%	28.21%	27.35%	12.50%	-3.76%
Performance (p.a.)						-60.67%
Volatility (p.a.)	16.89%	15.18%	13.72%	14.74%	14.79%	18.76%
High	2854.15	2854.15	2854.15	2854.15	2854.15	2816.88
Low	2699.16	2482.18	2114.49	2042.94	2361.42	2699.16
Sharpe Ratio*	-2.66	2.58	4.50	1.62	2.57	-3.44
Max. Drawdown	-5.43%	-5.43%	-5.43%	-12.56%	-5.43%	-4.18%
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).

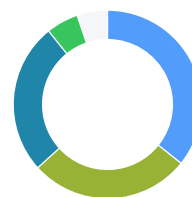
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• FR 35.7%
• NL 27.5%
• DE 26.0%
• IT 5.5%
• Others 5.2%



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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