

# FACTSHEET - AS OF 06-Jun-2025

## 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	3234.55
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		

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### STATISTICS

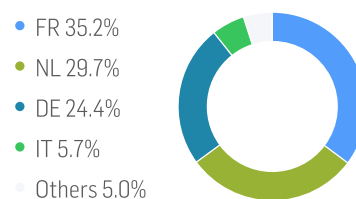
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.60%	6.39%	20.16%	13.33%	21.91%	14.83%
Performance (p.a.)						12.87%
Volatility (p.a.)	14.88%	28.27%	24.53%	22.01%	25.57%	21.16%
High	3239.95	3239.95	3239.95	3239.95	3239.95	3239.95
Low	3006.14	2562.45	2562.45	2465.99	2562.45	2465.99
Sharpe Ratio*	9.53	0.93	1.75	0.52	2.20	0.51
Max. Drawdown	-2.42%	-18.34%	-18.34%	-18.34%	-18.34%	-18.34%
VaR 95 \ 99				-38.1% \ -60.6%		-33.7% \ -60.6%
CVaR 95 \ 99				-53.4% \ -78.8%		-51.2% \ -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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	5.67%
RHEINMETALL AG	RHM GY Equity	DE	EUR	5.45%
THALES SA	HO FP Equity	FR	EUR	5.35%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	5.27%
SAFRAN SA	SAF FP Equity	FR	EUR	5.17%
DANONE SA	BN FP Equity	FR	EUR	5.09%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.07%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.07%
AIRBUS SE	AIR FP Equity	NL	EUR	5.03%
ADYEN NV	ADYEN NA Equity	NL	EUR	5.01%

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