

FACTSHEET - AS OF 06-Jun-2025

Solactive Souveraineté Européenne 20 NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0K6Z5 / SL0K6Z	Base Value / Base Date	3065.19 Points / 15.04.2024
Bloomberg / Reuters	/ .SOES20N	Last Price	3607.90
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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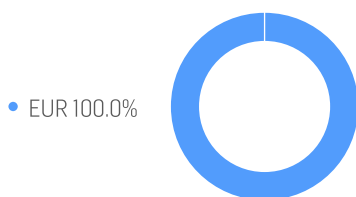
Solactive Souveraineté Européenne 20 NTR Index

STATISTICS

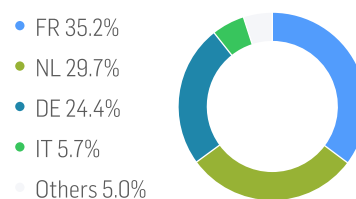
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.25%	7.38%	21.65%	15.01%	23.40%	17.71%
Performance (p.a.)						15.35%
Volatility (p.a.)	15.20%	28.36%	24.58%	22.04%	25.62%	21.20%
High	3613.92	3613.92	3613.92	3613.92	3613.92	3613.92
Low	3333.07	2832.24	2832.24	2715.88	2832.24	2715.88
Sharpe Ratio*	10.54	1.11	1.90	0.59	2.38	0.62
Max. Drawdown	-2.42%	-18.32%	-18.32%	-18.32%	-18.32%	-18.32%
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%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.07%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	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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The index is launched on 15-Apr-2024. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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