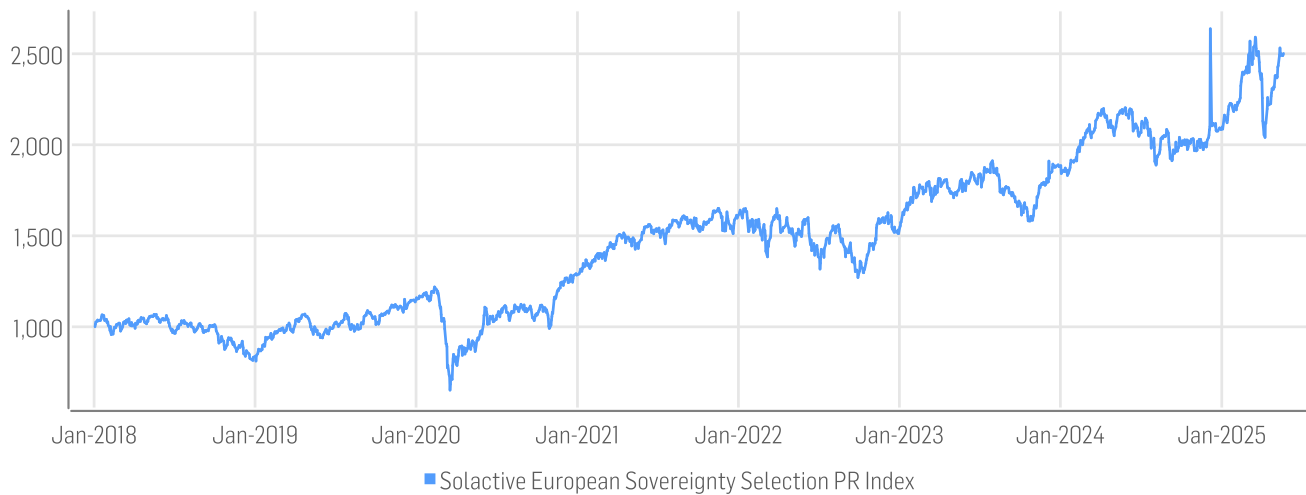


# FACTSHEET - AS OF 21-May-2025

## Solactive European Sovereignty Selection PR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOQK51 / SLOQK5	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	SOESSPR Index / .SOESSPR	Last Price	2502.05
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	9:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2018
Index Members	16		

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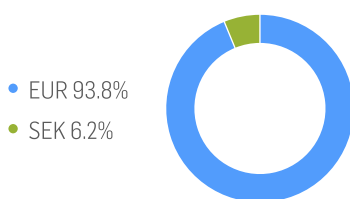
## Solactive European Sovereignty Selection PR Index

### STATISTICS

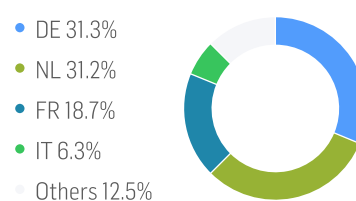
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.79%	4.83%	24.59%	14.34%	20.09%	150.21%
Performance (p.a.)						13.23%
Volatility (p.a.)	17.13%	33.13%	53.08%	39.67%	28.40%	26.97%
High	2532.15	2591.39	2637.49	2637.49	2591.39	2637.49
Low	2225.62	2040.33	1987.82	1888.36	2040.33	652.12
Sharpe Ratio*	19.31	0.57	1.02	0.31	2.06	0.41
Max. Drawdown	-1.70%	-21.27%	-22.64%	-22.64%	-21.27%	-46.51%
VaR 95 \ 99				-39.3% \ -72.2%		-38.3% \ -71.8%
CVaR 95 \ 99				-81.4% \ -222.3%		-61.2% \ -113.6%

\* 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 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	6.37%
LEONARDO SPA	LDO IM Equity	IT	EUR	6.32%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	6.31%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	6.29%
RHEINMETALL AG	RHM GY Equity	DE	EUR	6.28%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.28%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	6.25%
ADYEN NV	ADYEN NA Equity	NL	EUR	6.24%
AIRBUS SE	AIR FP Equity	NL	EUR	6.24%
DHL GROUP	DHL GY Equity	DE	EUR	6.23%

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