

FACTSHEET - AS OF 02-Apr-2026

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 | 3531.75 |
| 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 | -1.42% | 0.96% | 1.33% | 37.83% | 3.51% | 25.38% |
| Performance (p.a.) | | | | | | 12.21% |
| Volatility (p.a.) | 27.93% | 22.11% | 19.16% | 19.38% | 22.11% | 19.80% |
| High | 3650.91 | 3760.71 | 3760.71 | 3760.71 | 3760.71 | 3760.71 |
| Low | 3374.78 | 3374.78 | 3205.31 | 2562.45 | 3374.78 | 2465.99 |
| Sharpe Ratio* | -0.64 | 0.09 | 0.04 | 1.89 | 0.58 | 0.52 |
| Max. Drawdown | -7.56% | -10.26% | -10.26% | -10.26% | -10.26% | -18.34% |
| VaR 95 \ 99 | | | | -32.6% \ -49.3% | | -33.7% \ -51.7% |
| CVaR 95 \ 99 | | | | -42.7% \ -56.1% | | -46.5% \ -69.0% |

* 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).

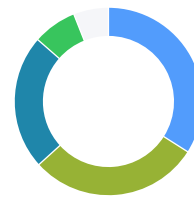
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

- FR 34.0%
- NL 29.3%
- DE 23.2%
- ES 7.6%
- Others 6.0%



TOP COMPONENTS AS OF 02-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|-----------------|---------|----------|------------------|
| REPSOL SA | REP SQ Equity | ES | EUR | 7.56% |
| LEONARDO SPA | LDO IM Equity | IT | EUR | 6.01% |
| BE SEMICONDUCTOR INDUSTRIES NV | BESI NA Equity | NL | EUR | 5.82% |
| THALES SA | HO FP Equity | FR | EUR | 5.48% |
| STMICROELECTRONICS NV | STMPA FP Equity | NL | EUR | 5.36% |
| DANONE SA | BN FP Equity | FR | EUR | 5.12% |
| ASM INTERNATIONAL NV | ASM NA Equity | NL | EUR | 5.07% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 5.03% |
| LEGRAND SA | LR FP Equity | FR | EUR | 5.00% |
| RHEINMETALL AG | RHM GY Equity | DE | EUR | 4.99% |

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