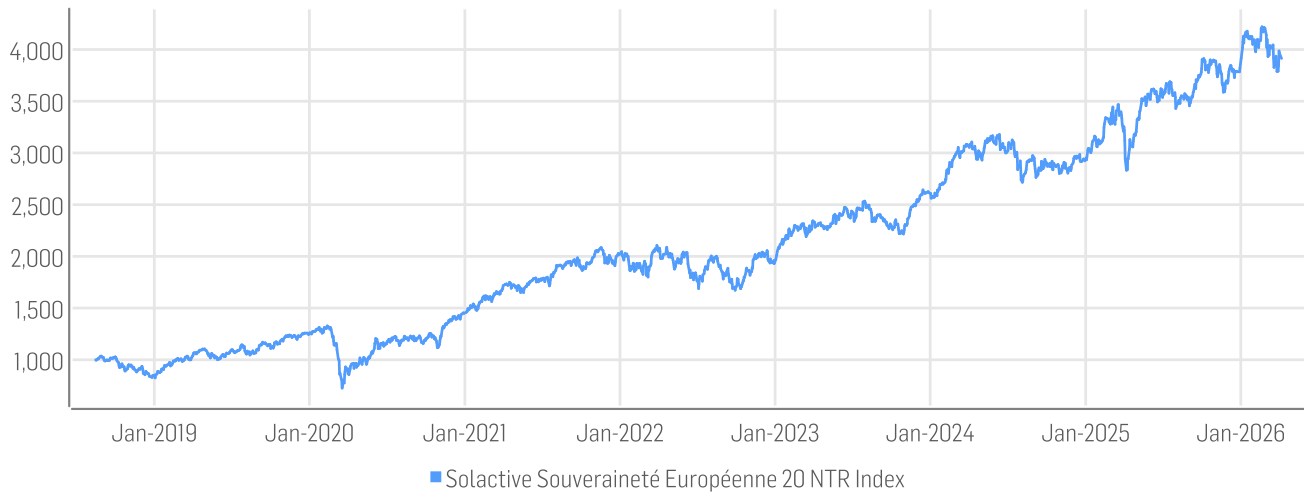


FACTSHEET - AS OF 07-Apr-2026

Solactive Souveraineté Européenne 20 NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

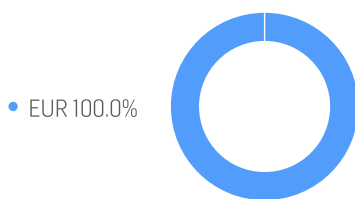
ISIN / WKN	DE000SLOK6Z5 / SLOK6Z	Base Value / Base Date	3065.19 Points / 15.04.2024
Bloomberg / Reuters	/ .SOES20N	Last Price	3913.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 15.04.2024
Index Members	20		

STATISTICS

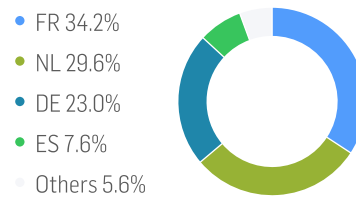
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.47%	-5.18%	0.72%	33.05%	2.44%	27.67%
Performance (p.a.)						13.15%
Volatility (p.a.)	25.68%	21.30%	19.39%	18.22%	22.13%	19.83%
High	4043.98	4219.85	4219.85	4219.85	4219.85	4219.85
Low	3787.28	3787.28	3587.44	3037.55	3787.28	2715.88
Sharpe Ratio*	-0.29	-1.00	-0.02	1.74	0.34	0.57
Max. Drawdown	-6.35%	-10.25%	-10.25%	-10.25%	-10.25%	-18.32%
VaR 95 \ 99				-29.7% \ -46.9%		-33.7% \ -51.7%
CVaR 95 \ 99				-38.5% \ -49.1%		-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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
REPSOL SA	REP SQ Equity	ES	EUR	7.55%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	5.93%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	5.66%
LEONARDO SPA	LDO IM Equity	IT	EUR	5.60%
THALES SA	HO FP Equity	FR	EUR	5.50%
DANONE SA	BN FP Equity	FR	EUR	5.18%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	5.13%
LEGRAND SA	LR FP Equity	FR	EUR	5.06%
RHEINMETALL AG	RHM GY Equity	DE	EUR	4.92%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.89%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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