

FACTSHEET - AS OF 02-Apr-2026

Solactive European Sovereignty Selection TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

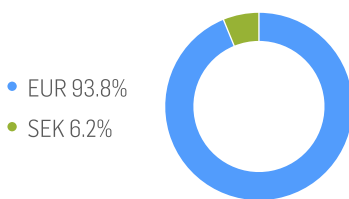
ISIN / WKN	DE000SLOQK77 / SLOQK7	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	SOESSTR Index / .SOESSTR	Last Price	3671.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2018
Index Members	16		

STATISTICS

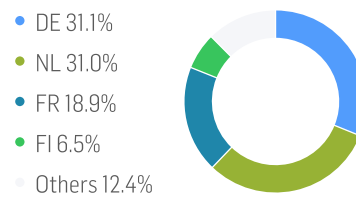
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.11%	7.04%	14.57%	51.01%	10.11%	267.16%
Performance (p.a.)						17.09%
Volatility (p.a.)	29.74%	23.21%	19.63%	19.62%	23.21%	25.13%
High	3726.65	3831.03	3831.03	3831.03	3831.03	3831.03
Low	3509.22	3429.98	3088.67	2417.53	3429.98	685.93
Sharpe Ratio*	0.42	1.29	1.52	2.55	1.92	0.60
Max. Drawdown	-5.83%	-8.40%	-8.40%	-8.40%	-8.40%	-46.46%
VaR 95 \ 99				-31.1% \ -51.8%		-35.1% \ -64.9%
CVaR 95 \ 99				-43.7% \ -57.8%		-57.9% \ -105.0%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NOKIA OYJ	NOKIA FH Equity	FI	EUR	6.48%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.45%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	6.39%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	6.32%
BASF SE	BAS GY Equity	DE	EUR	6.30%
RHEINMETALL AG	RHM GY Equity	DE	EUR	6.26%
LEONARDO SPA	LDO IM Equity	IT	EUR	6.26%
DHL GROUP	DHL GY Equity	DE	EUR	6.24%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	6.22%
AIRBUS SE	AIR FP Equity	NL	EUR	6.20%

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