

# FACTSHEET - AS OF 02-Apr-2026

## Solactive Souveraineté Européenne Index PR

### DESCRIPTION

The Solactive Souveraineté Européenne Index represents Eurozone securities that are selected for their alignment to the strategic autonomy of Europe. The selection takes into account a company's Sovereignty Governance Score, as calculated by Impact Cubed.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTFE5 / SLOTFE	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SOLEZSP	Last Price	2365.02
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.02.2015
Index Members	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.30%	-0.09%	-2.64%	22.06%	0.79%	136.50%
Performance (p.a.)						8.02%
Volatility (p.a.)	25.65%	19.06%	16.13%	17.30%	19.06%	18.39%
High	2456.23	2552.98	2552.98	2552.98	2552.98	2552.98
Low	2261.69	2261.69	2261.69	1925.66	2261.69	858.21
Sharpe Ratio*	-1.04	-0.12	-0.45	1.18	0.07	0.33
Max. Drawdown	-7.92%	-11.41%	-11.41%	-11.41%	-11.41%	-38.19%
VaR 95 \ 99				-25.6% \ -51.6%		-28.7% \ -55.1%
CVaR 95 \ 99				-39.8% \ -66.8%		-44.6% \ -73.9%

\* 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).

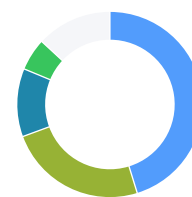
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• FR 45.2%  
• DE 24.2%  
• NL 11.9%  
• FI 5.6%  
• Others 13.1%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
AIR LIQUIDE SA	AI FP Equity	FR	EUR	9.60%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.16%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	8.01%
SAFRAN SA	SAF FP Equity	FR	EUR	7.39%
RHEINMETALL AG	RHM GY Equity	DE	EUR	7.04%
SIEMENS AG	SIE GY Equity	DE	EUR	6.95%
SAP SE	SAP GY Equity	DE	EUR	5.93%
DANONE SA	BN FP Equity	FR	EUR	4.84%
VINCI SA	DG FP Equity	FR	EUR	4.16%
UCB SA	UCB BB Equity	BE	EUR	3.51%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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