

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Souveraineté Européenne Index NTR

### 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	DE000SLOTFF2 / SLOTFF	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	SOLEZSN Index/ .SOLEZSN	Last Price	2780.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-2.31%	-4.75%	-3.59%	18.87%	-0.12%	178.09%
Performance (p.a.)						9.59%
Volatility (p.a.)	23.86%	19.04%	16.30%	15.52%	19.07%	18.39%
High	2889.16	3034.32	3034.32	3034.32	3034.32	3034.32
Low	2689.07	2689.07	2685.98	2402.15	2689.07	873.24
Sharpe Ratio*	-1.12	-1.04	-0.56	1.11	-0.13	0.42
Max. Drawdown	-6.93%	-11.38%	-11.38%	-11.38%	-11.38%	-38.15%
VaR 95 \ 99				-23.2% \ -43.1%		-28.6% \ -55.1%
CVaR 95 \ 99				-32.7% \ -49.2%		-44.5% \ -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).

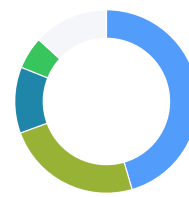
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

- FR 45.5%
- DE 23.9%
- NL 11.7%
- FI 5.7%
- Others 13.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
AIR LIQUIDE SA	AI FP Equity	FR	EUR	9.76%
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.88%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	8.00%
SAFRAN SA	SAF FP Equity	FR	EUR	7.36%
RHEINMETALL AG	RHM GY Equity	DE	EUR	6.94%
SIEMENS AG	SIE GY Equity	DE	EUR	6.92%
SAP SE	SAP GY Equity	DE	EUR	5.85%
DANONE SA	BN FP Equity	FR	EUR	4.90%
VINCI SA	DG FP Equity	FR	EUR	4.18%
UCB SA	UCB BB Equity	BE	EUR	3.53%

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