

FACTSHEET - AS OF 07-Apr-2026

Solactive Souveraineté Européenne Index TR

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	DE000SLOTFG0 / SLOTFG	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	/ .SOLEZST	Last Price	2954.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-2.30%	-4.69%	-3.49%	19.43%	-0.05%	195.43%
Performance (p.a.)						10.18%
Volatility (p.a.)	23.86%	19.05%	16.30%	15.53%	19.08%	18.40%
High	3069.08	3222.84	3222.84	3222.84	3222.84	3222.84
Low	2856.65	2856.65	2851.17	2540.05	2856.65	878.53
Sharpe Ratio*	-1.12	-1.03	-0.54	1.15	-0.11	0.45
Max. Drawdown	-6.92%	-11.36%	-11.36%	-11.36%	-11.36%	-38.13%
VaR 95 \ 99				-23.2% \ -43.1%		-28.5% \ -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).

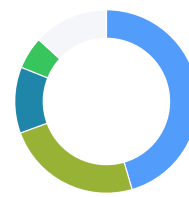
COMPOSITION BY CURRENCIES

• 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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