

# FACTSHEET - AS OF 02-Apr-2026

## Solactive Souveraineté Européenne Index 5% AR

### 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	DE000SLOTFH8 / SLOTFH	Base Value / Base Date	1000 Points / 04.02.2015
Bloomberg / Reuters	SOLEZS5 Index/ .SOLEZS5	Last Price	1609.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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

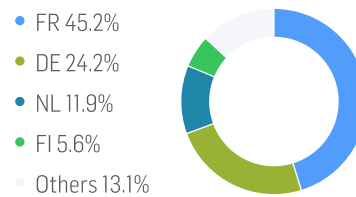
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.66%	-1.11%	-4.73%	17.87%	-0.28%	60.90%
Performance (p.a.)						4.36%
Volatility (p.a.)	25.62%	19.08%	16.13%	17.31%	19.08%	18.40%
High	1677.05	1745.97	1745.97	1745.97	1745.97	1745.97
Low	1539.91	1539.91	1539.91	1356.30	1539.91	766.50
Sharpe Ratio*	-1.17	-0.33	-0.70	0.94	-0.16	0.13
Max. Drawdown	-8.18%	-11.80%	-11.80%	-11.80%	-11.80%	-38.44%
VaR 95 \ 99				-25.8% \ -51.9%		-29.0% \ -55.6%
CVaR 95 \ 99				-40.1% \ -67.2%		-44.8% \ -74.3%

\* 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 (%)
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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