

FACTSHEET - AS OF 07-Apr-2026

Solactive European Strategic Autonomy Index TR

DESCRIPTION

Representation of European securities that contribute to strengthening Europe's strategic autonomy across a range of key industries.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTQ03 / SLOTQ0	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEAUTT	Last Price	2342.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	100		

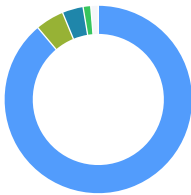
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.39%	-1.91%	4.33%	29.14%	1.55%	134.28%
Performance (p.a.)						10.02%
Volatility (p.a.)	20.45%	17.97%	15.24%	14.01%	17.73%	16.83%
High	2382.68	2490.84	2490.84	2490.84	2490.84	2490.84
Low	2267.49	2267.49	2167.99	1865.62	2267.49	737.16
Sharpe Ratio*	0.14	-0.53	0.46	1.98	0.23	0.48
Max. Drawdown	-4.83%	-8.97%	-8.97%	-8.97%	-8.97%	-38.36%
VaR 95 \ 99				-21.1% \ -34.1%		-25.5% \ -51.7%
CVaR 95 \ 99				-31.0% \ -49.8%		-41.8% \ -74.2%

* 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 88.9%
- DKK 4.9%
- SEK 3.6%
- USD 1.3%
- Others 1.3%



COMPOSITION BY COUNTRIES

- DE 25.9%
- FR 22.3%
- NL 15.7%
- ES 11.7%
- Others 24.3%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.70%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.38%
SIEMENS AG	SIE GY Equity	DE	EUR	3.26%
SAP SE	SAP GY Equity	DE	EUR	3.05%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.93%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.91%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.59%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.57%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.30%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.26%

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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

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