

FACTSHEET - AS OF 06-Apr-2026

Solactive European Strategic Autonomy Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTQY0 / SLOTQY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEAUTP	Last Price	1781.73
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

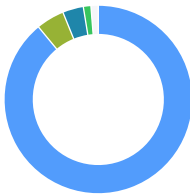
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.86%	-1.36%	4.14%	26.40%	1.83%	78.17%
Performance (p.a.)						6.70%
Volatility (p.a.)	20.71%	17.92%	15.24%	13.96%	17.80%	16.84%
High	1803.59	1885.96	1885.96	1885.96	1885.96	1885.96
Low	1715.64	1715.64	1647.53	1409.57	1715.64	670.55
Sharpe Ratio*	0.44	-0.41	0.44	1.78	0.29	0.28
Max. Drawdown	-4.88%	-9.03%	-9.03%	-9.03%	-9.03%	-38.40%
VaR 95 \ 99				-21.6% \ -34.1%		-26.0% \ -51.7%
CVaR 95 \ 99				-31.1% \ -49.9%		-42.0% \ -74.4%

* 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).

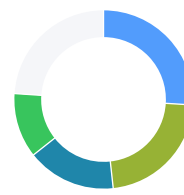
COMPOSITION BY CURRENCIES

- EUR 89.0%
- DKK 4.8%
- SEK 3.6%
- USD 1.3%
- Others 1.3%



COMPOSITION BY COUNTRIES

- DE 26.0%
- FR 22.3%
- NL 16.1%
- ES 11.7%
- Others 23.9%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.05%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.29%
SIEMENS AG	SIE GY Equity	DE	EUR	3.24%
SAP SE	SAP GY Equity	DE	EUR	3.13%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.95%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.91%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.62%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.58%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.28%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.22%

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