

# FACTSHEET - AS OF 07-Apr-2026

## Solactive European Strategic Autonomy Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTQZ7 / SLOTQZ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEAUTN	Last Price	2173.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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		

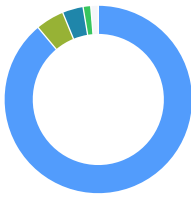
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.27%	-2.07%	4.08%	28.16%	1.38%	117.30%
Performance (p.a.)						9.10%
Volatility (p.a.)	20.43%	17.96%	15.24%	14.00%	17.73%	16.83%
High	2212.60	2313.22	2313.22	2313.22	2313.22	2313.22
Low	2105.58	2105.58	2015.26	1743.69	2105.58	718.67
Sharpe Ratio*	0.07	-0.56	0.43	1.91	0.19	0.43
Max. Drawdown	-4.84%	-8.98%	-8.98%	-8.98%	-8.98%	-38.37%
VaR 95 \ 99				-21.2% \ -34.1%		-25.8% \ -51.7%
CVaR 95 \ 99				-31.0% \ -49.8%		-41.8% \ -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).

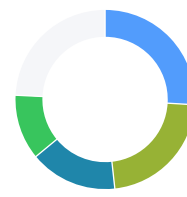
## COMPOSITION BY CURRENCIES

- 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 15.8%
- ES 11.7%
- Others 24.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.71%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.36%
SIEMENS AG	SIE GY Equity	DE	EUR	3.25%
SAP SE	SAP GY Equity	DE	EUR	3.06%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.93%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.92%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.60%
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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