

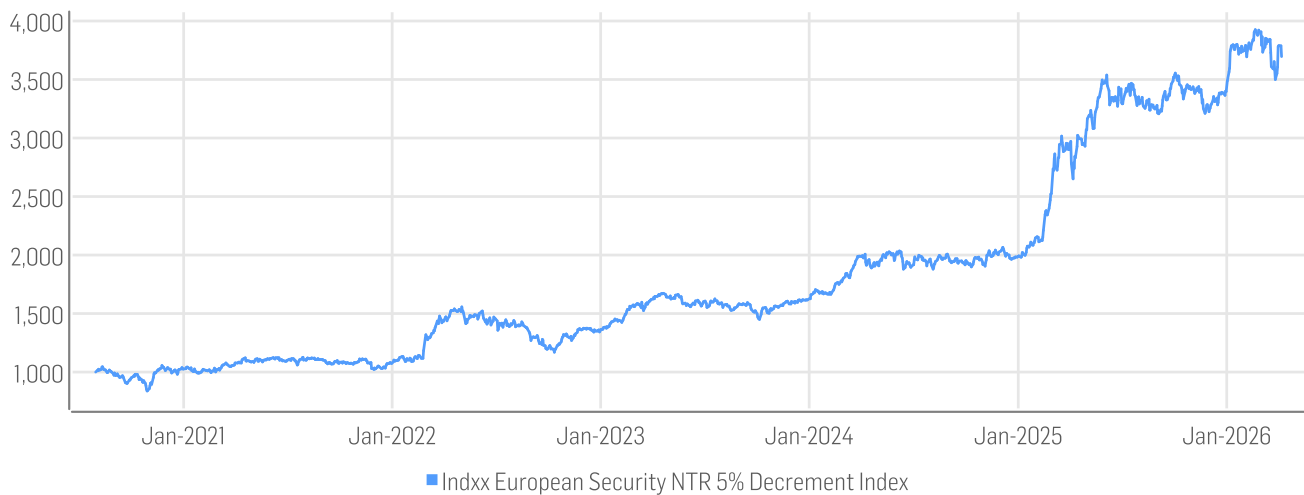
FACTSHEET - AS OF 07-Apr-2026

Indxx European Security NTR 5% Decrement Index

DESCRIPTION

Indxx European Security NTR 5% Decrement Index aims to track the performance of the Indxx European Security Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTVN3 / SLOTVN	Base Value / Base Date	1000.0 Points / 31.07.2020
Bloomberg / Reuters	IESNDIN Index / .IESNDIN	Last Price	3695.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	01:00 AM to 06:05 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.07.2020
Index Members	20		

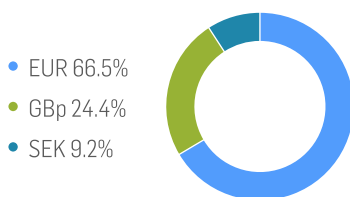
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STATISTICS

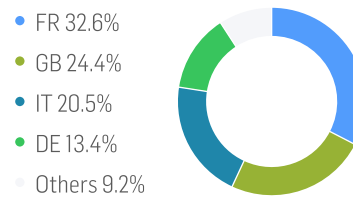
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	-1.22%	4.83%	30.55%	8.79%	269.59%
Performance (p.a.)						25.86%
Volatility (p.a.)	29.40%	23.71%	20.52%	20.87%	23.92%	19.30%
High	3852.73	3926.28	3926.28	3926.28	3926.28	3926.28
Low	3499.87	3499.87	3210.73	2928.72	3397.22	838.03
Sharpe Ratio*	-0.67	-0.29	0.40	1.40	1.48	1.24
Max. Drawdown	-9.16%	-10.86%	-10.86%	-10.86%	-10.86%	-24.90%
VaR 95 \ 99				-36.5% \ -56.0%		-29.5% \ -53.6%
CVaR 95 \ 99				-47.8% \ -58.2%		-43.0% \ -67.6%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENGIE SA	ENGI FP Equity	FR	EUR	13.09%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	10.88%
LEONARDO SPA	LDO IM Equity	IT	EUR	10.18%
THALES SA	HO FP Equity	FR	EUR	9.94%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBP	9.34%
SAAB AB CLASS B	OGWL LO Equity	SE	SEK	9.17%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	6.99%
TERNA SPA	TRN IM Equity	IT	EUR	5.52%
EIFFAGE SA	FGR FP Equity	FR	EUR	4.81%
BOUYGUES SA	EN FP Equity	FR	EUR	3.68%
BABCOCK INTERNATIONAL GROUP PLC	BAB LN Equity	GB	GBP	3.01%
HENSOLDT AG	HAG GY Equity	DE	EUR	2.15%
SAIPEM SPA	SPM IM Equity	IT	EUR	1.99%
RENK GROUP AG	R3NK GY Equity	DE	EUR	1.82%
THYSSENKRUPP AG	TKA GY Equity	DE	EUR	1.67%

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Company	Ticker	Country	Currency	Index Weight (%)
A2A SPA	A2A IM Equity	IT	EUR	1.50%
HERA SPA	HER IM Equity	IT	EUR	1.33%
QINETIQ GROUP PLC	QQ/ LN Equity	GB	GBp	1.13%
TELEPERFORMANCE SE	TEP FP Equity	FR	EUR	1.04%
TRATON SE	8TRA GY Equity	DE	EUR	0.75%

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