

FACTSHEET - AS OF 02-Apr-2026

Solactive European Sovereignty Selection AR 5%

DESCRIPTION

Solactive European Sovereignty Selection AR 5% aims to track the performance of the Solactive European Sovereignty Selection NTR Index adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

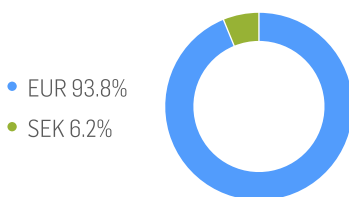
| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOQK85 / SLOQK8 | Base Value / Base Date | 1000 Points / 3.1.2018 |
| Bloomberg / Reuters | SOESSAR5 Index / .SOESSAR5 | Last Price | 2277.33 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Adjusted Return | Calculation | 09:00 AM to 10:53 PM (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 01.03.2018 |
| Index Members | 17 | | |

STATISTICS

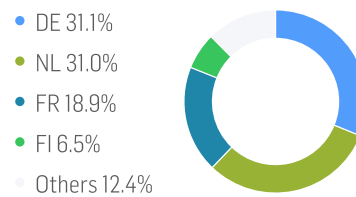
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.68% | 8.63% | 11.63% | 42.86% | 8.63% | 127.73% |
| Performance (p.a.) | | | | | | 10.50% |
| Volatility (p.a.) | 29.71% | 24.56% | 20.41% | 19.99% | 24.56% | 23.38% |
| High | 2321.24 | 2390.26 | 2390.26 | 2390.26 | 2390.26 | 2390.26 |
| Low | 2180.94 | 2180.94 | 1952.53 | 1584.65 | 2180.94 | 603.60 |
| Sharpe Ratio* | 0.22 | 1.55 | 1.13 | 2.08 | 1.50 | 0.37 |
| Max. Drawdown | -6.04% | -8.76% | -8.76% | -8.76% | -8.76% | -46.74% |
| VaR 95 \ 99 | | | | -31.3% \ -52.0% | | -34.9% \ -63.5% |
| CVaR 95 \ 99 | | | | -44.0% \ -58.2% | | -55.5% \ -94.1% |

* 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 (%) |
|--------------------------------|-----------------|---------|----------|------------------|
| Money Market Position | | | | 0.00% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 6.48% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 6.45% |
| BE SEMICONDUCTOR INDUSTRIES NV | BESI NA Equity | NL | EUR | 6.39% |
| DASSAULT AVIATION SA | AM FP Equity | FR | EUR | 6.32% |
| BASF SE | BAS GY Equity | DE | EUR | 6.30% |
| RHEINMETALL AG | RHM GY Equity | DE | EUR | 6.26% |
| LEONARDO SPA | LDO IM Equity | IT | EUR | 6.26% |
| DHL GROUP | DHL GY Equity | DE | EUR | 6.24% |
| VOLKSWAGEN AG PREF | VOW3 GY Equity | DE | EUR | 6.22% |
| AIRBUS SE | AIR FP Equity | NL | EUR | 6.20% |
| VOLVO AB CLASS B | VOLVB SS Equity | SE | SEK | 6.18% |
| ADYEN NV | ADYEN NA Equity | NL | EUR | 6.17% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 6.16% |
| ALSTOM SA | ALO FP Equity | FR | EUR | 6.15% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------|-----------------|---------|----------|------------------|
| INFINEON TECHNOLOGIES AG | IFX GY Equity | DE | EUR | 6.12% |
| STMICROELECTRONICS NV | STMPA FP Equity | NL | EUR | 6.12% |
| EUR-CASH | EUR-CASH | DE | EUR | -0.01% |

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