

FACTSHEET - AS OF 07-Apr-2026

Solactive EU Sovereignty Selection 50 pts AR Index

DESCRIPTION

Solactive EU Sovereignty Selection 50 pts AR Index aims to track the performance of the Solactive EU Sovereignty Selection Index adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

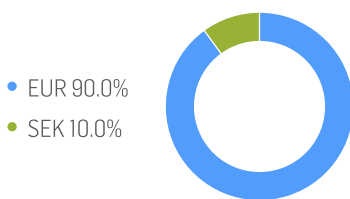
ISIN / WKN	DE000SLORGA5 / SLORGA	Base Value / Base Date	432.18 Points / 7.8.2015
Bloomberg / Reuters	SOEUSS50 Index / .SOEUSS50	Last Price	1121.13
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.07.2015
Index Members	11		

STATISTICS

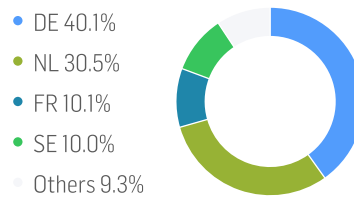
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.85%	6.47%	15.83%	48.69%	14.62%	159.41%
Performance (p.a.)						9.35%
Volatility (p.a.)	25.14%	21.61%	19.76%	18.81%	22.65%	23.87%
High	1143.47	1163.01	1163.01	1163.01	1163.01	1163.01
Low	1077.66	1044.13	909.73	780.49	1013.24	271.19
Sharpe Ratio*	2.25	1.25	1.66	2.53	2.88	0.31
Max. Drawdown	-5.00%	-7.34%	-7.34%	-7.59%	-7.34%	-53.72%
VaR 95 \ 99				-28.2% \ -45.6%		-37.1% \ -68.5%
CVaR 95 \ 99				-39.2% \ -50.6%		-57.4% \ -98.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	10.55%
BASF SE	BAS GY Equity	DE	EUR	10.32%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	10.19%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	10.11%
DHL GROUP	DHL GY Equity	DE	EUR	10.04%
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	10.01%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	9.94%
RHEINMETALL AG	RHM GY Equity	DE	EUR	9.87%
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.72%
LEONARDO SPA	LDO IM Equity	IT	EUR	9.31%
EUR-CASH	EUR-CASH	DE	EUR	-0.06%

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