

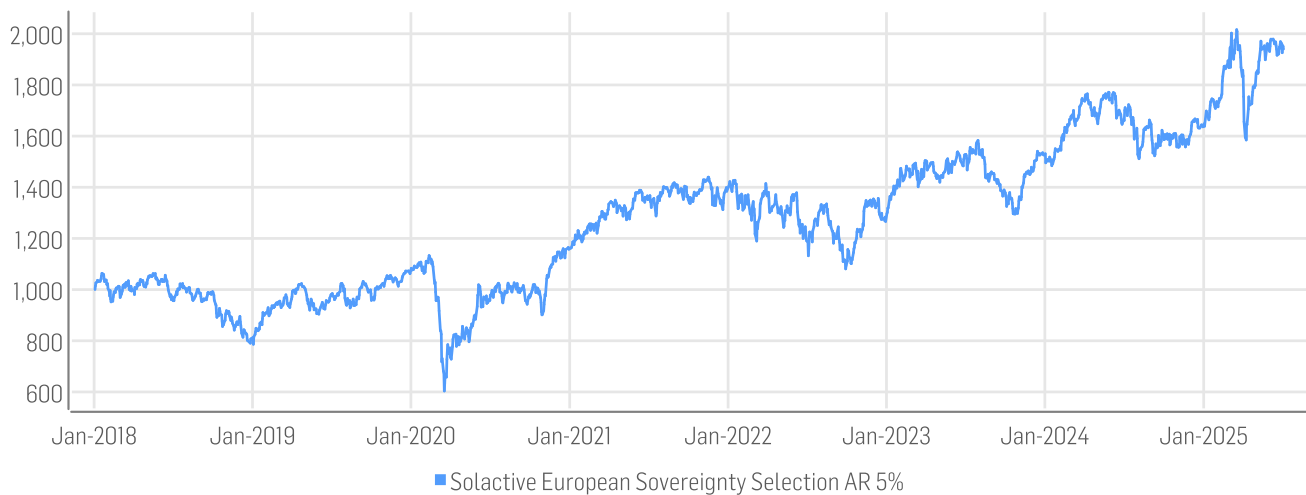
FACTSHEET - AS OF 04-Jul-2025

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	1000.0 Points / 01.03.2018
Bloomberg / Reuters	SOESSAR5 Index / .SOESSAR5	Last Price	1940.01
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		

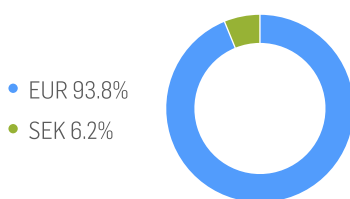
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STATISTICS

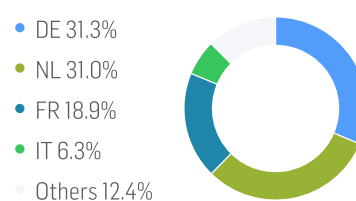
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.66%	17.16%	18.42%	15.47%	18.58%	94.97%
Performance (p.a.)						9.52%
Volatility (p.a.)	12.94%	23.38%	26.08%	22.82%	25.90%	23.91%
High	1979.35	1979.35	2016.14	2016.14	2016.14	2016.14
Low	1915.90	1584.65	1584.65	1511.34	1584.65	603.60
Sharpe Ratio*	-1.57	3.77	1.50	0.60	1.47	0.32
Max. Drawdown	-3.21%	-4.30%	-21.40%	-21.40%	-21.40%	-46.74%
VaR 95 \ 99				-38.8% \ -64.1%		-36.4% \ -65.1%
CVaR 95 \ 99				-54.9% \ -81.6%		-57.0% \ -97.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
RHEINMETALL AG	RHM GY Equity	DE	EUR	6.49%
DASSAULT AVIATION SA	AM FP Equity	FR	EUR	6.34%
ALSTOM SA	ALO FP Equity	FR	EUR	6.30%
LEONARDO SPA	LDO IM Equity	IT	EUR	6.30%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	6.28%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	6.27%
AIRBUS SE	AIR FP Equity	NL	EUR	6.24%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.24%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	6.24%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	6.23%
ADYEN NV	ADYEN NA Equity	NL	EUR	6.22%
BASF SE	BAS GY Equity	DE	EUR	6.21%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	6.21%
DHL GROUP	DHL GY Equity	DE	EUR	6.18%

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Company	Ticker	Country	Currency	Index Weight (%)
VOLVO AB CLASS B	VOLVB SS Equity	SE	SEK	6.17%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.12%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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