



Index guidelines relating to the
LIXX Europe Broad Sovereignty Index
("Index Guidelines")

Version 1.0 dated 01 September 2026

Important Information

The general principles of the LIXX Europe Broad Sovereignty Index (the "**Index**") as of 01 September 2026 are set out below.

These Index Guidelines contain the underlying principles and regulations regarding the structure and the operations of the Index. The Index is the sole property of the Index Administrator. LIXX GmbH, Fürstenwall 172a, 40217 Düsseldorf, Germany acting as Index Administrator maintains and publishes the Index and strives to the best of its ability to ensure the correctness of its mechanism and calculation. The Index Administrator is not obliged – irrespective of possible obligations to issuers, licensees and other users – to advise third parties, including investors and/or financial intermediaries, of any errors in the Index. This document is to be used as a guideline regarding the composition, calculation and management of the Index.

It should be noted that the general principles of the Index may be updated or amended from time to time. In managing the Index, the Index Administrator will employ the methodology described herein and its application of such methodology shall be conclusive and binding. No assurance can be given that fiscal, market, regulatory, juridical, financial or other circumstances will not arise that would, in the view of the Index Administrator, necessitate or make desirable a modification of or change to such methodology. The Index Administrator shall be entitled to make any such modification or change any of the provisions of the Index as set out in these Index Guidelines as it deems fit. The Index Administrator may also make modifications to the terms of the Index in any manner that it may deem necessary or desirable, including (but not limited to) to correct any manifest or proven error to cure, correct or supplement any ambiguity or defective provision contained in these Index Guidelines. Any such modification or change shall take effect upon publication of the relevant Index Guidelines.

This document is communicated by the Index Administrator. All information provided herein is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by the Index Administrator for errors or omissions or for any losses arising from the use of this information. The information presented herein has been prepared based on the publicly available information, internally developed data or other third-party sources believed to be reliable. All opinions and views constitute judgments as of the date of the writing and are subject to change at any time without notice. Neither the information contained in these Index Guidelines nor the calculation and publication of the Index by the Index Administrator constitutes an invitation to make an investment in a product based upon the Index. Information, recommendations, or opinions expressed herein shall not constitute an offer for purchase of such product nor shall it purport any assurance regarding a purchase of such a product.

Regulatory Notice

Following the amendment of Regulation (EU) 2016/1011 ("Benchmarks Regulation") by Regulation (EU) 2025/914, LIXX GmbH is subject to the provisions of the Benchmarks Regulation under the direct supervision of the German Federal Financial Supervisory Authority (Bundesanstalt für Finanzdienstleistungsaufsicht - BaFin) only with respect to EU Paris-aligned Benchmarks (PAB) and EU Climate Transition Benchmarks (CTB).

For all other benchmarks administered by LIXX GmbH, the requirements of the BMR, including its delegated and implementing regulations, are not statutorily prescribed. Nevertheless, LIXX GmbH continues to apply the provisions of the Benchmarks Regulation and the corresponding delegated regulations on a voluntary basis as a matter of good practice and in order to maintain consistent and transparent benchmark administration standards.

Accordingly, all references in these Guidelines to the Benchmarks Regulation and its delegated regulations are to be understood as voluntarily adopted standards and not as obligations arising from statutory law. This includes, without limitation, references to the governance, control framework, oversight, methodology and transparency requirements set out in Titles II and III of the Benchmarks Regulation and in the applicable delegated regulations.

Any deviations from the Benchmarks Regulation regime applicable to registered administrators are set out in the Compliance Statement.

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1 DEFINITIONS

Allocation Criteria	Has the meaning given to such term in <u>Annex 3</u> .
Allocation Implementation Period	Has the meaning given to such term in Section 4.5 (<i>Rebalancing</i>).
Annex	Means an annex to these Index Guidelines, each of which form an integral part of these Index Guidelines.
Benchmarks Regulation	Means Regulation (EU) 2016/1011 ("Benchmarks Regulation") by Regulation (EU) 2025/914 as amended.
Business Day	Means each day Monday to Friday which is not a public holiday in a Business Day Centre.
Business Day Centres	Means Düsseldorf.
Change in Law	Any change in any national or international laws, regulations, directives, decisions by courts of last resort or administration practice applicable to any Index Component and affecting any Index Component to the economic detriment of the Index Administrator or any holder of any Index Component.
Eligible Component	Has the meaning given to such term in Section 4.5 (<i>Rebalancing</i>).
Index	LIXX Europe Broad Sovereignty Index (ISINs defined in Annex 5).
Index Administrator	LIXX GmbH, a limited liability company (<i>Gesellschaft mit beschränkter Haftung</i>) under the laws of the Federal Republic of Germany, registered with the commercial register (<i>Handelsregister</i>) of the local court (<i>Amtsgericht</i>) of Düsseldorf under HRB 81816, with the principal place of business at Fürstenwall 172A, 40217 Düsseldorf, Federal Republic of Germany.
Index Component	Any constituent of the Index selected from the Index Universe.
Index Component Selection Criteria	Has the meaning given to such term in <u>Annex 2</u> .
Index Currency	EUR

Index Level	Has the meaning given to such term in Section 4.1 (<i>Index Formula</i>).
Index Objective	Has the meaning given to such term in Section 2.1 (<i>Summary of Index Specifications</i>).
Index Start Date	01 September 2026
Index Universe	Instruments, which may be selected as Index Components, as listed in <u>Annex 1</u> .
Index Valuation Date	Means each Business Day. If a scheduled Index Valuation Date is not a Business Day, the next day that is a Business Day shall be the relevant Index Valuation Date.
Initial Index Level	1000.00
LIXX Correction Policy	Means the correction policy published by the Index Administrator on the Website.
Official Valuation	The official valuation is based on publicly available data, that has been made available by internationally established information services or exchanges. Such data includes daily closing (end of day) values of each Index Component, as they are available on the relevant Index Valuation Date. If no data is available on the relevant valuation date, the most recent value available (closing), will be considered.
Net Total Return Index	An index type where dividends or coupon payments are reinvested in the relevant Index Components after deduction of Withholding Tax.
Price Return Index	Index calculated based on price movements of the Index Components.
Rebalancing Determination Date	Has the meaning given to such term in Section 4.6 (<i>Rebalancing</i>).
Regulatory Event	Any public or private statement or action by, or response of, any competent authority or any official or representative of any competent authority acting in an official capacity affecting any Index Component to the economic detriment of the Index Administrator or any holder of any Index Component.

Section	Means a section of these Index Guidelines.
Significant Change	Has the meaning given to such term in Section 4.8 (<i>Consulting Procedures and Significant Change</i>).
Tax Event	Means any change in the tax treatment of a holder of Index Components which is based on either a change in legislation or a change in tax administration practice.
Total Return Index	An index type where dividends or coupon payments are reinvested in the relevant Index Components without any deduction of Withholding Tax.
Website	Means www.lixxinnovation.com .
Withholding Tax	The withholding tax rates published on the Website for the relevant country ISO Code.

2 INDEX DESCRIPTION

2.1 Summary of Index Specifications

Objective and Economic Reality
The objective of the Index is to track publicly listed European companies with revenue-linked exposure to the four critical pillars of Europe's strategic autonomy: Artificial Intelligence, Defense, Energy, and Industry. Eligible companies are identified based on a revenue-weighted assessment of sovereignty alignment across their underlying business activities, ensuring that exposure reflects an economic reality rather than a broad sector classification. In order to reflect the economic reality given by factors such as availability of instruments, reinvestments of maturing instruments and portfolio size, composition of the Index and the weighting of the Index Components is subject to change (the "Index Objective")
Administration of the Index and Regulatory Status
The Index is calculated, maintained, rebalanced and published by the Index Administrator.
Index Universe
The Index Universe is set out in Annex 1 .
Selection of Index Components
Index Components will be selected by applying certain filter criteria to the Index Universe. The Index Components must meet the Index Component Selection Criteria set out in Annex 2 at the time of inclusion. The initial index allocation is set out in Annex 4 .
Changes to Index Components
The Index Component's weightings are subject to change. The Index Administrator will adjust the Index allocation by implementing the allocation mechanism described in Annex 3 .
Index Methodology

The methodology of the Index is set out in Section 3 (*Index Methodology*).

Technical Specifications

The Index is calculated daily in EUR. The Index is available as Price Return, Total Return and Net Total Return versions. The Index details are described in **Annex 5**.

2.2 Name and ISIN

The name of the Index is LIXX Europe Artificial Intelligence Sovereignty Index. The Index is distributed under ISINs as defined in **Annex 5**.

2.3 Index Start Date; Initial Index Level

The calculation of the Index commences on 01 September 2026 ("**Index Start Date**") at an initial index level of 1000.00 ("**Initial Index Level**").

2.4 Distribution

The Index Level is published by the Index Administrator under a sub-page on the Website as of each Index Valuation Date, no later than twenty-five (25) Business Days following the respective Index Valuation Date.

2.5 Prices and Calculation Frequency

The Index is calculated daily on each Index Valuation Date.

The Index calculation is based on the Official Valuation of the respective Index Components on the relevant Index Valuation Date.

The Index Administrator will take appropriate steps to avoid a disruption to the process of the provision of the Index. However, if relevant data cannot be obtained, the Index Administrator will not publish the Index.

Deficient calculations will be managed in accordance with the LIXX Correction Policy.

2.6 Publication

Specifications and information relevant for calculating the Index will be made available on the Website and relevant sub-pages.

2.7 Index Administrator

The Index is calculated by the Index Administrator. Adjustments to the Index Level are determined by the Index Administrator.

In performing its duties, the Index Administrator follows the business principles published on the Website and the applicable provisions of the Benchmarks Regulation and its delegated acts.

2.8 Historical Data

Historical data will be recorded in accordance with Article 8 of the Benchmarks Regulation, if and as applicable. This means that in such cases all input data and the methodology is recorded for a minimum of five (5) years.

2.9 Licensing

Licenses to use the Index as a benchmark for financial instruments within the meaning of the Benchmarks Regulation are issued by the Index Administrator.

3 INDEX METHODOLOGY

3.1 Index Composition and Adjustments to the Index

The Index Administrator ensures that (i) the selection of instruments from the Index Universe for inclusion in the Index and (ii) the weightings are in line with the Index Guidelines.

The Index Level will be determined based on the Official Valuation.

3.2 Index Universe

The relevant categories of instruments which may be selected for inclusion in the Index as Index Components are set out in Annex 1.

3.3 Selection of Index Components

Index Components must meet the Index Component Selection Criteria set out in Annex 2 at the time of inclusion. The initial index allocation is set out in Annex 4.

3.4 Allocation of Index Components

The weighting of Index Components is executed by the Index Administrator by applying the Allocation Mechanism set out in Annex 3 to these Index Guidelines.

3.5 Extraordinary Changes to Index Components

The Index Administrator may, at its reasonable discretion, remove an Index Component from the Index if on any Index Valuation Date *inter alia*:

- (i) Such Index Component ceases to meet the Index Component Selection Criteria;
- (ii) such Index Component ceases to exist or is being terminated;
- (iii) purchasing, holding or selling of such Index Component becomes unlawful or economically unreasonable for a holder of such Index Component in Switzerland or the European Economic Area;
- (iv) the Index Administrator deems such removal necessary to ensure that the Index continues to meet the Index Objective;
- (v) the Index Administrator has available to it relevant Allocation Advice instructing it accordingly;
- (vi) a Change in Law, Tax Event or Regulatory Event occurs.

After removal of an Index Component the remaining Index Components' allocation may be adjusted accordingly and a replacement component that meets the Index Component Selection Criteria may be added to the Index.

An instrument that satisfies the Index Component Selection Criteria may be added to the Index to ensure that the Index continues to meet the Index Objective. After inclusion of the new instrument, the other Index Components' allocation may be adjusted accordingly.

3.6 Back-Test

Any published Index Level prior to the Index Start Date is back-tested. This means, the Index Levels prior to the Index Start Date have been calculated based on the Index Methodology outlined in these Index Guidelines and indicate how the Index might have performed historically.

For the avoidance of doubt, the historical performance is no guarantee of future performance.

4 CALCULATION OF THE INDEX

4.1 Index Formula

On each Index Valuation Date, the Index Administrator calculates the level of the Index (the "**Index Level**"). This calculation is based on the Official Valuation.

The Index Administrator will use the following formula to calculate the Index Level:

$$Index_t = \sum_{i=1}^N (W_{t,i} \times P_{t,i}) - A_t$$

Whereas:

$Index_t$ Means the Index Level on Index Valuation Date t.

W_{ti} Means the number of units of an Index Component in the Index on Index Valuation Date t.

P_{ti} Means the Official Valuation of each Index Component on Index Valuation Date t > 0, converted to USD where necessary.

A_t Means the adjustment factor, which is determined at the reasonable discretion of the Index Administrator on Index Valuation Date t with reference to adjustments carried out pursuant to Sections 4.33 (*Other Changes*) and 4.44 (*Adjustments Following Distributions and Corporate Actions*).

N Means the total number of Index Components.

i Means an indicator for an individual Index Component.

t Means an indicator for the relevant Index Valuation Date where t = 0 represents the Index Start Date and for each subsequent Index Valuation Date t is incremented by 1.0.

4.2 Accuracy

The value of the Index will be rounded to two (2) decimal places (with halves being rounded up). Calculations on units are rounded to eight (8) decimals (with halves being rounded up).

4.3 Other Changes

The Index Administrator may at its reasonable discretion amend these Index Guidelines to (i) ensure achievement of the Index Objective or (ii) to address any errors, omission or ambiguities. Such amendments may include changes to the Index Component Selection Criteria or the rules with respect to the composition, calculation and weighting of the Index.

4.4 Adjustments Following Distributions and Corporate Actions

4.4.1 Distributions

A Price Return Index does not apply distributions in its calculation.

In a Total Return Index, distributions are reinvested in the relevant Index Components without any deduction of Withholding Tax.

In a Net Total Return Index, distributions are reinvested in the relevant Index Components after deduction of Withholding Tax.

In case a Withholding Tax applies, it will be deducted, before the corresponding unit size of an Index Component is adjusted.

$$W_{i,t} = W_{i,t-1} \times \frac{p_{i,t-1}}{p_{i,t-1} - D_{i,t}}$$

Where:

$W_{i,t}$ Means the number of units of the Index Component i on Index Valuation Date t.

$p_{i,t-1}$ Means the closing price of Index Component i on Index Valuation Date t-1 in the Index Currency.

$D_{i,t}$ Means the dividend amount on Index Valuation Date t multiplied by $(1 - WT_i)$ where WT_i is the Withholding Tax rate (if applicable) of the respective country of the Index Component i.

4.4.2 Splits

Splits require the recalculation of the "W" parameter if the split ratio is applicable to the price change, as follows:

$$W_{i,t+1} = W_{i,t} * S$$

Whereas:

$W_{i,t+1}$ Means the number of units / notional affected in the Index at time t+1

$W_{i,t}$ Means the number of units / notional affected in the Index at time t

S Means units / notional after the split for every unit / notional before split

Share distributions require the recalculation of the "W" parameter if the distribution ratio is applicable to the price change, as follows:

$$W_{i,t+1} = W_{i,t} * (1 + S)$$

Whereas:

$W_{i,t+1}$ Means the number of units / notional affected in the Index at time t+1.

$W_{i,t}$ Means the number of units / notional affected in the Index at time t.

S Means units / notional for every unit / notional before distribution.

4.4.3 Rights

Regarding capital increases the number of units of an Index Component must be adjusted and the following calculation is applied:

$$W_{i,t} = W_{i,t-1} \times \frac{p_{i,t-1}}{p_{i,t-1} - rB_{i,t}}$$

$$\text{Where } rB_{i,t} = \frac{p_{i,t-1} - B - N}{BV + 1}$$

And:

$W_{i,t}$ Number of units of Index Component i on the day of the ex-date.

$W_{i,t-1}$ Number of units of the Index Component i on the day prior to the ex-date.

$p_{i,t-1}$ Closing price on the day prior to ex-date.

$rB_{i,t-1}$ Calculated value of rights issue.

B Price of rights issued.

N Dividend disadvantage.

BV Subscription ratio.

The last dividend paid, or the proposed dividend announced is applied as the so-called dividend disadvantage. This occurs in case the new listed shares are non-eligible for dividend distribution.

4.4.4 Other Corporate Actions

In case of any other corporate action on an Index Component, the Index Administrator will assess whether such corporate action has a dilutive or any other effect on the price of the Index Component. In such case, the Index Administrator will make required adjustments and determine the date on which these adjustments become effective. Amongst other things the Index Administrator can consider adjustments executed by an exchange as a result of the corporate action concerning options and futures.

4.5 Rebalancing

The Index will be rebalanced each quarter following a relevant rebalancing determination date (each as specified in the table below a "**Rebalancing Determination Date**").

In case a scheduled Rebalancing Determination Date is not a Business Day, the Rebalancing Determination Date shall be the next Business Day. The Index Administrator will implement each rebalancing on the second consecutive Business Day following a Rebalancing Determination Date by reducing or increasing the number of units of each Index Component or, as the case may be, by adding an instrument and increasing the relevant number of units of such instrument, in each case using their Official Valuation applicable to such Index Valuation Date.

The Index Administrator will rebalance the Index as described in **Annex 2** and **Annex 3** to these Index Guidelines.

Fiscal Quarter	Rebalancing Determination Date
1	31 st of July
2	31 st of October
3	31 st of January
4	30 th of April

4.6 Index Continuity and Market Disruption

In case of missing, insufficient, inaccurate or unreliable input data or non-compliance with the standards as set out below, for any of the required data to calculate the Index, the Index Administrator may not calculate and publish the Index. The decision will be taken at the Index Administrator's sole discretion.

In case the minimum requirements and standards set out below are not fulfilled for a considerable time, the Index Administrator, to protect users of the Index, will publish such circumstance either by amending the Index Guidelines, or by notice on the Website. Where appropriate, the Index Administrator will consult experts to make the decision.

The minimum requirements for the quantity of input data are:

- A price for each Index Component must be available;
- a weight of each Index Component must be available or calculatable.

The minimum standards for the quality of input data are:

- Data must be reliable and consistent;
- data must be robust;
- data must be verifiable.

4.7 Internal Review and Approval of Methodology

After the preparation of the index related documentation, a review round with regards to whether the requirements of the Benchmarks Regulation are reflected and whether there is an operational feasibility for implementation takes place. Thereafter, a revision and further coordination with relevant parties takes place, including a dedicated checklist maintained by the Index Administrator to ensure compliance with the Benchmarks Regulation. Such a checklist includes, among other things, documentation requirements of the Benchmarks Regulation. After the relevant steps have been successfully completed, the management of the Index Administrator has discretion to approve launching an index.

4.8 Consulting Procedures and Significant Change

In the event of a proposed Significant Change in the Index methodology, it is the responsibility of a relevant party to contact the Index Administrator and notify the relevant request. Such notification must in any case be made in writing or by email. The Index Administrator will subsequently review the case regarding the reasons given.

For the purposes of this Section 4.8 "**Significant Change**" means, in each case determined in the Index Administrator's reasonable discretion taking into account Index users at all times:

- (i) Any change which causes a change in the Index Level of more than 3% compared to the Index Level prevailing in the absence of such change on the last Index Valuation Date prior to such change; and
- (ii) any methodological adjustment that leads to significant changes of the Index Levels in the longer term.

In case of a Significant Change, the Index Administrator will provide updated Index Guidelines on its website. In addition, any licensees will be informed by the Index Administrator about any Significant Change.

5 CHANGE HISTORY

01 September 2026 – 1.0. – Initial version

6 CONTACT DATA

Information regarding the Index

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ANNEX 1: INDEX UNIVERSE

Instruments
Stocks

ANNEX 2: INDEX COMPONENT SELECTION CRITERIA

Each instrument selected from the Index Universe must fulfil the following criteria to be eligible for inclusion in the Index ("**Index Component Selection Criteria**").

Introduction:

The LIXX Europe Broad Sovereignty Index is designed to track companies engaged in strengthening Europe's strategic independence across the AI, Defense, Energy, and Industrial sectors. A company Weighted Sovereignty Exposure Score is calculated by integrating activity level sovereignty alignment with corresponding revenue shares. This methodology targets real business exposure to critical sectors and excludes companies that do not materially contribute to reducing Europe's reliance on external supply chains or foreign strategic resources.

Initial Universe Filtering:

- **Scope:** Publicly listed companies headquartered or primarily listed in an official Eurozone member state - Austria, Belgium, Croatia, Cyprus, Estonia, Finland, France, Germany, Greece, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, the Netherlands, Portugal, Slovakia, Slovenia, and Spain -, as well as the United Kingdom, Switzerland, Norway.
- **Thematic Eligibility:** Only companies with a minimum revenue exposure of 15% to at least one of the four sovereignty pillars are eligible for inclusion. For the AI Sovereignty pillar, eligibility is determined by a minimum Weighted AI Score of 0.40 as assessed by the Index's data vendor, rather than a revenue percentage. A company may be eligible under multiple pillars simultaneously. Its final weight in the index is the sum of its partial weights across all pillars in which it qualifies, each partial weight being proportional to the funding allocation of the relevant pillar.
- **Market Capitalization Threshold:** Only includes companies with a free-float market capitalization greater than or equal to €500 million as of the latest available data point.
- **Free Float Threshold:** Only includes companies with a free float greater than or equal to 5.0%.
- **Liquidity Filter:** Only companies with a three-month average daily traded volume greater than or equal to €500,000 are eligible for inclusion.
- **Relaxation Clause:** If fewer than 16 companies meet all of the above criteria, the thresholds shall be relaxed sequentially in the following order until at least 16 eligible companies are identified:

1. The **Market Capitalization** threshold is lowered from €500 million to €350 million.
2. If still insufficient, the **Liquidity** threshold is lowered from €500,000 to €250,000 in three-month total traded value.
3. If still insufficient, the **Liquidity** threshold is lowered from €250,000 to €200,000 in three-month total traded value.
4. If still insufficient, the **Free Float** threshold is lowered from 5.0% to 2.5%.

This sequential relaxation ensures a minimum level of index diversification is maintained while preserving, as far as possible, the quality standards of the initial screening.

No Ongoing Monitoring

The Index Component Selection Criteria are required to be fulfilled at the time of inclusion of the relevant instrument as Index Component in the Index. However, fulfilment of the Index Component Selection Criteria will not be monitored on an ongoing basis following such inclusion.

ANNEX 3: ALLOCATION MECHANISM

Allocation Mechanism

Weighting Scheme: The final weights are determined through a composite aggregation of the four underlying pillars, proportionally aligned with European Union strategic funding allocations: The target weight of each thematic index is derived from the relative share of EU strategic funding committed to each pillar:

- Defense & Security: €800 billion → 57.14%
- Energy Independence: €300 billion → 21.43%
- AI Sovereignty: €200 billion → 14.29%
- Industrial & Supply Chain Sovereignty: €100 billion → 7.14%

The constituent weighting follows a structured process:

Calculate Partial Weights: For each stock, its weight within its respective thematic index is multiplied by the overall target weight of that specific index.

Aggregate Overlaps: All partial weights for each unique constituent are summed to determine its final weight in the Sovereignty portfolio.

As a result, a company with meaningful exposure to multiple pillars — such as a defense technology company also classified under AI Sovereignty — will naturally carry a higher aggregate weight in the portfolio, reflecting its broader contribution to Europe's strategic autonomy.

UCITS 5/10/40 Weight Cap Structure: At each rebalancing date, the following concentration limits apply in accordance with UCITS regulations:

- No single constituent may exceed a weight of 10%.
- The aggregate weight of all constituents individually exceeding 5% may not exceed 40% of the total index weight.

Where any constituent breaches the 10% cap, or where the aggregate of constituents above 5% exceeds 40%, the excess weight is redistributed pro-rata among the remaining uncapped constituents. This process repeats iteratively until all constraints are satisfied.

ANNEX 4: INITIAL INDEX ALLOCATION

The initial weight allocation for the Index Components is set out below.

ISIN	Company Name	Initial Weight
GB00B63H8491	Rolls Royce	10.0000%
NL0000235190	AIRBUS SE	10.0000%
FR0000073272	SAFRAN SA	10.0000%
NL0010273215	ASML	8.1773%
GB0002634946	BAE SYSTEMS	5.0000%
DE0007030009	RHEINMETALL AG	5.0000%
GB00BP6MXD84	ROYAL DUTCH SHELL	3.3774%
FR0000121329	Thales	2.6169%
FR0000120271	TOTALENERGIES SE	2.4502%
IT0003856405	Leonardo Spa	2.1738%
SE0021921269	Saab AB	2.0582%
DE0007164600	SAP SE	1.8349%
ES0144580Y14	IBERDROLA SA	1.7558%
DE0007236101	SIEMENS	1.7413%
DE000ENER6Yo	Siemens Energy AG	1.5147%
NO0013536151	Kongsberg Gruppen ASA	1.5127%
GB0007980591	BP PLC	1.5066%
FR0000121972	SCHNEIDER ELECTRIC SA	1.4132%
FR0000125486	VINCI	1.1630%
IT0003128367	ENEL	1.0856%
JE00B4T3BW64	GLENCORE PLC	1.0062%
GB00BDR05Co1	NATIONAL GRID PLC	0.9541%
DE0005557508	DEUTSCHE TELEKOM	0.8368%
IT0003132476	ENI	0.7300%
GB00BNGDN821	Melrose Industries PLC	0.7166%
SE0000667891	Sandvik AB	0.6957%
NL0009805522	YANDEX A (RUB)	0.6866%
DE0007037129	RWE	0.6322%
DE0006231004	INFINEON TECHNOLOGIES AG	0.6214%
SE0015811963	INVESTOR AB	0.6158%
GB0009697037	Babcock International Group	0.6138%
FR0010208488	Engie	0.6131%
DE000HAG0005	HENSOLDT AG	0.5628%
DE000ENAG999	E.ON SE	0.5624%

DE000RENK730	RENK GRP	0.5373%
IT0004176001	Prysmian	0.5052%
GB00B2BoDG97	RELX PLC	0.4939%
GB0007908733	SSE (Scottish and Southern Energy)	0.4860%
ES0173516115	Repsol SA	0.4637%
NL0013654783	PROSUS NV	0.4363%
FI0009000681	Nokia	0.4266%
SE0015658109	Epiroc AB	0.4127%
NO0010096985	Equinor	0.3813%
GB00BoSWJX34	LONDON STOCK EXCHANGE GROUP PLC	0.3732%
SE0017486889	ATLAS COPCO AB	0.3704%
DK0061539921	VESTAS WIND SYSTEMS A/S	0.3625%
GB0007973794	Serco Group Plc	0.3156%
ES0116870314	Naturgy Energy Group SA	0.3136%
GB00BoWMWD03	QinetiQ Group PLC	0.2886%
PLPKN0000018	ORLEN	0.2848%
GB00B19NLV48	Experian Group	0.2829%
DE0005552004	DEUTSCHE POST AG	0.2655%
FI0009003727	Wartsila	0.2642%
NL0000226223	STMICROELECTRONICS NV	0.2557%
FR0000133308	ORANGE SA	0.2508%
SE0000108656	Ericsson	0.2392%
FI0009014575	Metso Outotec Oyj	0.2385%
IT0003153415	Snam SpA	0.2235%
GB00B3FLWH99	BODYCOTE PLC	0.2147%
FI0009013296	Neste Corporation	0.2133%
IT0005599938	FINCANTIERI SPA	0.2126%
IT0003242622	TERNA - RETE ELETTRICA NAZIONALE	0.2065%
ES0130670112	Endesa SA	0.1997%
PTEDPoAM0009	EDP Energias de Portugal	0.1982%
FR0000130577	Publicis Groupe SA	0.1816%
FR0000125007	Saint-Gobain	0.1737%
SE0015961909	HEXAGON AB	0.1729%
GB00B45C9X44	Chemring Group PLC	0.1568%
GRS434003000	PUBLIC POWER CORPORATION OF GREECE	0.1565%
GB0009465807	Weir Group PLC	0.1506%
FR0000120503	Bouygues	0.1493%
FR0014003TT8	DASSAULT SYSTEMES SE	0.1485%
NO0010345853	Aker BP ASA	0.1409%
FI0009007132	Fortum OYJ	0.1400%

GB0030913577	BT Group plc	0.1384%
NL0015001FS8	Ferrovial SE	0.1378%
DK0060094928	Orsted	0.1294%
DE000DTR0CK8	DAIMLER TRUCK HOLDING AG	0.1266%
GB00B033F229	Centrica	0.1248%
ES0105066007	CELLNEX TELECOM SA	0.1205%
DE0005190003	BMW S	0.1195%
FR0010533075	Getlink	0.1123%
PTGAL0AM0009	Galp Energia SGPS SA	0.1116%
SE0016074249	Mildef Group Ab	0.1072%
SE0015988019	Nibe Industrier AB	0.1063%
FI0009013403	Kone	0.1048%
HU0000153937	MOL MAGYAR OLAJ-ES GAZIPARI	0.0962%
ES0173093024	REDEIA CORP SA	0.0928%
IT0005495657	Saipem	0.0902%
IE0002424939	DCC PLC	0.0829%
IT0005211237	Italgas SpA	0.0823%
ES0130960018	Enagas	0.0811%
GB00BVFNZH21	Rotork PLC	0.0802%
CY0200352116	Frontline Ltd. (USA)	0.0799%
GB00B8C3BL03	Sage Group	0.0791%
NO0010063308	TELENOR ASA	0.0730%
DE000A0D6554	Nordex SE	0.0703%
IT0003796171	Poste Italiane Spa	0.0687%
GB00B5ZN1N88	Segro	0.0666%
IT0001250932	HERA SpA	0.0662%
ES0127797019	EDP Renovaveis SA	0.0643%
ES0118594417	Indra Sistemas	0.0634%
GB00B0744B38	Bunzl plc	0.0566%
IT0001233417	A2A S.p.a	0.0548%
DE000A0WMPJ6	Aixtron SE	0.0531%
NL00150001Q9	STELLANTIS NV	0.0515%
SE0005127818	Sagax AB	0.0493%
SE0000108227	SKF AB	0.0493%
FI0009000202	Kesko	0.0491%
GB00B1VNSX38	Drax Group Plc	0.0477%
DE000ZAL1111	Zalando	0.0441%
GB00BGLP8L22	IMI PLC	0.0441%
FR0010451203	Rexel SA	0.0436%
GB0001826634	Diploma PLC	0.0433%
GB00B1WY2338	Smiths Group	0.0429%

IT0005482333	TECHNOPROBE SPA	0.0422%
IT0004931058	MAIRE TECNIMONT SPA	0.0414%
GB00BMBVGQ36	HARBOUR ENERGY PLC	0.0412%
FR0000039299	BOLLORE	0.0380%
GB00BVYVFW23	AUTO TRADER GROUP	0.0380%
JE00B8KF9B49	WPP Group	0.0369%
DE000A2E4K43	Delivery Hero AG	0.0363%
CH0012142631	CLARIANT	0.0359%
DE0007500001	ThyssenKrupp	0.0357%
PLPGER000010	Polska Grupa Energetyczna	0.0329%
GB00BGDT3G23	Rightmove PLC	0.0327%
GB0033195214	Kingfisher	0.0325%
FR0000131906	Renault	0.0300%
IT0003027817	Iren SPA	0.0294%
GB00BKDRYJ47	AIRTEL AFRICA PLC	0.0280%
PLTAURN00011	TAURON POLSKA ENERGIA	0.0277%
GB0002869419	Big Yellow Group PLC	0.0267%
GB0000961622	Balfour Beatty	0.0265%
BMG0670A1099	AutoStore Holdings Ltd	0.0255%
FR0010220475	Alstom	0.0240%
SE0015949748	Beijer Ref AB	0.0227%
GB00B3MBS747	Ocado Group plc	0.0225%
NO0003055501	Nordic Semiconductor ASA	0.0221%
JE00BF50RG45	Yellow Cake PLC	0.0214%
SE0016797732	Storskogen Group AB	0.0202%
ES0165386014	Solaria Energia y Medio Ambiente SA	0.0202%
GB0003096442	RS GROUP PLC	0.0194%
NO0003921009	DNO ASA	0.0193%
LU2290522684	InPost SA	0.0191%
HU0000073507	MAGYAR TELEKOM PLC	0.0179%
PTRELoAM0008	REN REDES ENERGETICAS NACIONAIS SGPS SA	0.0170%
SE0016101844	Sinch AB	0.0168%
CH0000816824	OERLIKON CORPORATION	0.0157%
DE000KSAG888	K+S	0.0153%
SE0010100958	Investment AB Latour	0.0150%
AT0000A3EPA4	AMS-OSRAM	0.0150%
NL0015000LU4	Iveco Group NV	0.0137%
ES0182870214	Sacyr Vallehermoso	0.0136%
GRS518003009	HOLDING COMPANY ADMIE IPTO SA	0.0122%
GB00BoCY5V57	SERICA ENERGY PLC	0.0121%

NO0012470089	Tomra Systems	0.0118%
GB0008794710	TELECOM PLUS PLC	0.0108%
NO0011082075	Hoegh Autoliners ASA	0.0105%
DE0006305006	DEUTZ AG	0.0105%
DE000A2YN900	TeamViewer AG	0.0101%
GB00BP6S8Z30	Oxford Nanopore Technologies PLC	0.0096%
GB00BNK9TP58	TRUSTPILOT GROUP PLC	0.0090%
GB00BK9RKT01	Travis Perkins	0.0086%
SE0001662230	Husqvarna AB	0.0082%
GB0004915632	KIER GROUP PLC	0.0073%
GB0007958233	SENIOR PLC	0.0069%
GB00BKDTK925	TRAINLINE PLC	0.0067%
GB00BMH18Q19	BYTES TECHNOLOGY GROUP PLC	0.0063%
GB0003452173	FIRSTGROUP	0.0058%
IT0003865570	WEBUILD SPA	0.0053%
GB00BS3DYQ52	RASPBERRY PI HOLDINGS PLC	0.0053%
NO0010791353	MPC CONTAINER SHIPS ASA	0.0052%
SE0015671995	HEMNET GROUP AB (PUBL)	0.0052%
SE0016787071	TRUECALLER AB	0.0051%
GB00B41H7391	REDDE NORTHGATE PLC	0.0049%
SE0013747870	ELECTROLUX PROFESSIONAL PUBL AB	0.0042%
GB00BKRC5K31	GENUIT GROUP PLC	0.0041%
SE0007691613	Dometic Group AB	0.0030%

ANNEX 5: INDEX VERSIONS

The Index is distributed under the below defined identifiers.

Index ISIN	Index BBG Ticker	Index Name	Index Type
DE000A4PU8L8		LIXX Europe Broad Sovereignty PR Index	Price Return
DE000A4PU8M6		LIXX Europe Broad Sovereignty TR Index	Total Return
DE000A4PU8N4		LIXX Europe Broad Sovereignty NTR Index	Net Total Return