

FACTSHEET - AS OF 07-Apr-2026

Solactive Just Transition Select Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA8Q2 / SLOA8Q	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLJTSN	Last Price	518.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

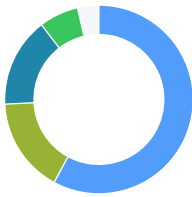
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	-1.15%	3.13%	13.51%	-0.45%	418.92%
Performance (p.a.)						8.65%
Volatility (p.a.)	15.31%	13.56%	10.58%	9.47%	13.12%	12.89%
High	527.02	553.50	553.50	553.50	553.50	553.50
Low	501.95	501.95	499.50	464.53	501.95	74.11
Sharpe Ratio*	-0.67	-0.48	0.43	1.25	-0.28	0.52
Max. Drawdown	-4.76%	-9.31%	-9.31%	-9.31%	-9.31%	-42.42%
VaR 95 \ 99				-17.1% \ -23.5%		-19.2% \ -37.9%
CVaR 95 \ 99				-23.4% \ -43.2%		-31.5% \ -55.7%

* 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

- EUR 57.9%
- CHF 16.3%
- GBp 15.3%
- DKK 6.8%
- Others 3.7%



COMPOSITION BY COUNTRIES

- FR 17.2%
- CH 16.3%
- GB 15.3%
- DE 13.5%
- Others 37.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HANNOVER RUCK SE	HNR1 GY Equity	DE	EUR	3.81%
AXA SA	CS FP Equity	FR	EUR	3.72%
TELIA CO AB	TELIA SS Equity	SE	SEK	3.66%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.56%
TRYG AS	TRYG DC Equity	DK	DKK	3.52%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	3.51%
IVECO GROUP NV	IVG IM Equity	NL	EUR	3.51%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.51%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.50%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.49%

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