

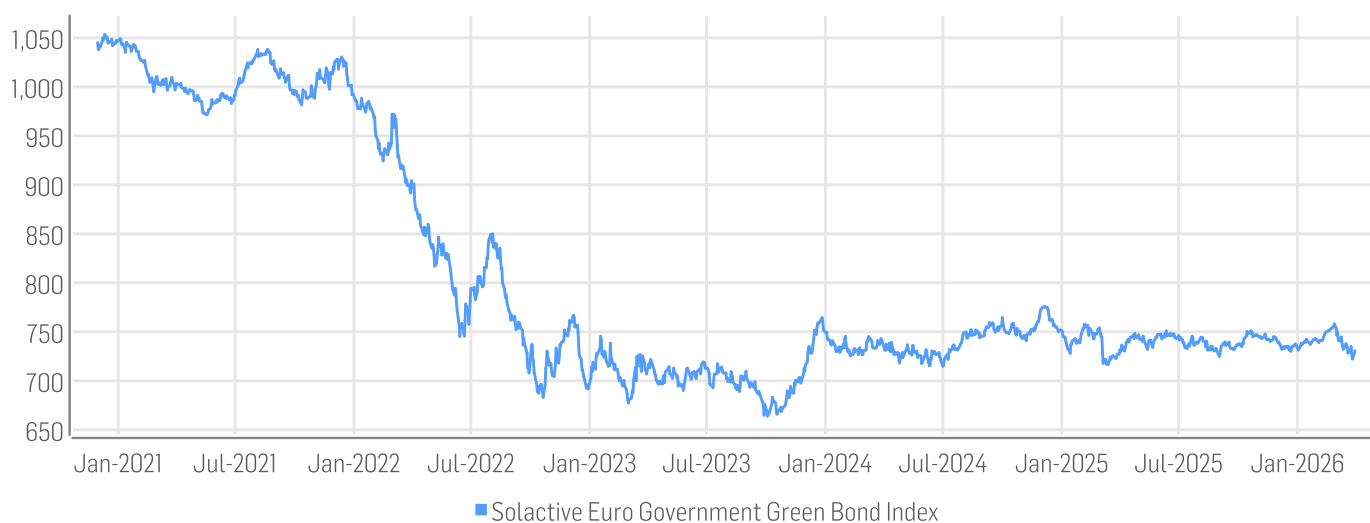
FACTSHEET - AS OF 31-Mar-2026

Solactive Euro Government Green Bond Index

DESCRIPTION

The Solactive Euro Government Green Bond Index is a rules-based, market value weighted index engineered to mirror the performance of the European government (Eurozone countries) green bond market. The index is comprised of investment grade rated green bonds denominated in EUR and calculated as a Total Return Index denominated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|-----------------------|--------------------------|------------------------|---|
| ISIN / WKN | DE000SLOAZE3 / SLOAZE | Base Value / Base Date | 1000 Points / 01.04.2021 |
| Bloomberg / Index RIC | SOLEGGB Index / .SOLEGGB | Last Index Value | 730.81 |
| Index Calculator | Solactive AG | Index Members | 25 |
| Index Type | Total Return | Calculation | 8:00 am to 23:05 pm (CET), every 15 seconds |
| Index Currency | EUR | Backtest Start Date | 30.11.2020 |

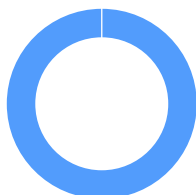
STATISTICS

| EUR | 1Y | 3Y | 5Y | YTD | Since Inception |
|--------------------|-----------------|-----------------|-----------------|--------|-----------------|
| Performance | 0.49% | 2.76% | -26.92% | -0.66% | -27.17% |
| Performance (p.a.) | 0.49% | 0.91% | -6.08% | | -6.15% |
| Volatility (p.a.) | 5.92% | 8.43% | 10.69% | 6.41% | 10.69% |
| High | 758.15 | 775.55 | 1038.23 | 758.15 | 1038.23 |
| Low | 722.26 | 664.12 | 664.12 | 722.26 | 664.12 |
| Sharpe Ratio* | -0.24 | -0.12 | -0.75 | -0.71 | -0.76 |
| Max. Drawdown | -4.73% | -7.95% | -36.03% | -4.73% | -36.03% |
| VaR 95 \ 99 | -9.9% \ -15.0% | -13.2% \ -19.1% | -17.0% \ -30.0% | | -17.0% \ -30.0% |
| CVaR 95 \ 99 | -13.3% \ -15.6% | -17.9% \ -28.1% | -23.7% \ -33.9% | | -23.7% \ -33.9% |

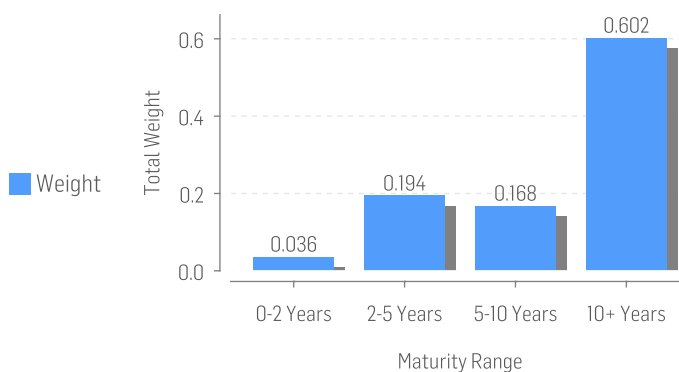
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 100.0%



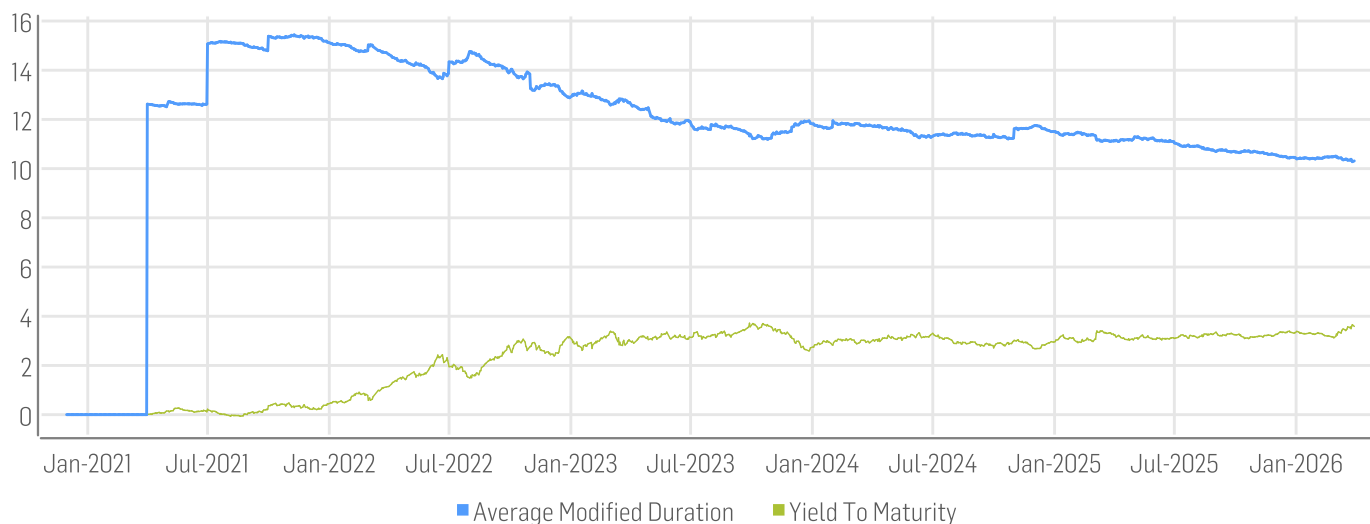
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-Mar-2026

| Issuer | Country | Currency | Issuer Weight (%) |
|-------------------------------|---------|----------|-------------------|
| GOVERNMENT OF GERMANY | DE | EUR | 25.17% |
| GOVERNMENT OF ITALY | IT | EUR | 23.03% |
| GOVERNMENT OF FRANCE | FR | EUR | 21.46% |
| GOVERNMENT OF THE NETHERLANDS | NL | EUR | 9.03% |
| GOVERNMENT OF BELGIUM | BE | EUR | 7.54% |
| GOVERNMENT OF AUSTRIA | AT | EUR | 5.11% |
| GOVERNMENT OF SPAIN | ES | EUR | 4.55% |
| GOVERNMENT OF IRELAND | IE | EUR | 4.10% |

DURATION AND YIELD TO MATURITY



DISCLAIMER

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The index is launched on 01-Apr-2021. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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