

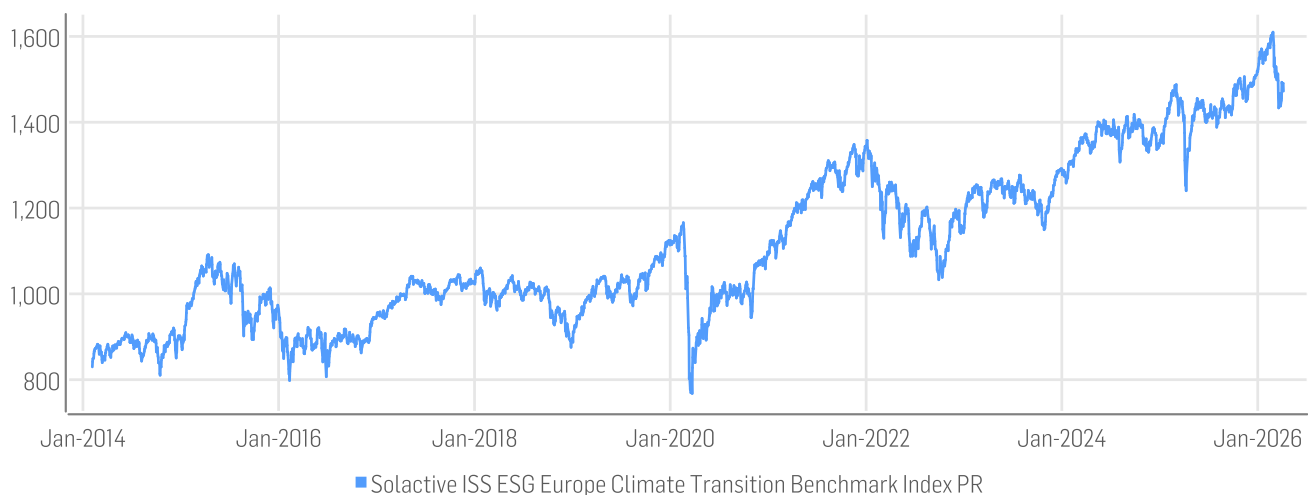
FACTSHEET - AS OF 07-Apr-2026

Solactive ISS ESG Europe Climate Transition Benchmark Index PR

DESCRIPTION

The Solactive ISS ESG Europe Climate Transition Benchmark Index PR is part of the Solactive ISS ESG Climate Transition Benchmark Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLOB8E7 / SLOB8E | Base Value / Base Date | 1000 Points / 02.08.2017 |
| Bloomberg / Reuters | /.SCTBEUP | Last Price | 1472.37 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 05.02.2014 |
| Index Members | 366 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.95% | -5.02% | -0.47% | 14.53% | -3.00% | 47.24% |
| Performance (p.a.) | | | | | | 4.56% |
| Volatility (p.a.) | 18.78% | 15.35% | 12.68% | 11.58% | 15.02% | 15.19% |
| High | 1529.72 | 1610.08 | 1610.08 | 1610.08 | 1610.08 | 1610.08 |
| Low | 1433.30 | 1433.30 | 1433.30 | 1319.15 | 1433.30 | 767.83 |
| Sharpe Ratio* | -1.73 | -1.36 | -0.23 | 1.11 | -0.85 | 0.17 |
| Max. Drawdown | -6.30% | -10.98% | -10.98% | -10.98% | -10.98% | -34.15% |
| VaR 95 \ 99 | | | | -17.9% \ -31.0% | | -23.1% \ -47.8% |
| CVaR 95 \ 99 | | | | -27.3% \ -46.3% | | -38.4% \ -67.7% |

* 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).

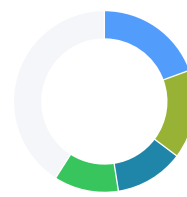
COMPOSITION BY CURRENCIES

- EUR 48.1%
- GBp 19.0%
- CHF 15.7%
- SEK 8.6%
- Others 8.6%



COMPOSITION BY COUNTRIES

- GB 19.4%
- CH 15.8%
- DE 12.3%
- FR 11.5%
- Others 41.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.16% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 2.57% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.48% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 2.38% |
| ROCHE HOLDING AG | ROP SE Equity | CH | CHF | 2.36% |
| NESTLE SA | NESN SE Equity | CH | CHF | 2.10% |
| SAP SE | SAP GY Equity | DE | EUR | 1.45% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 1.44% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 1.36% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 1.29% |

DISCLAIMER

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