

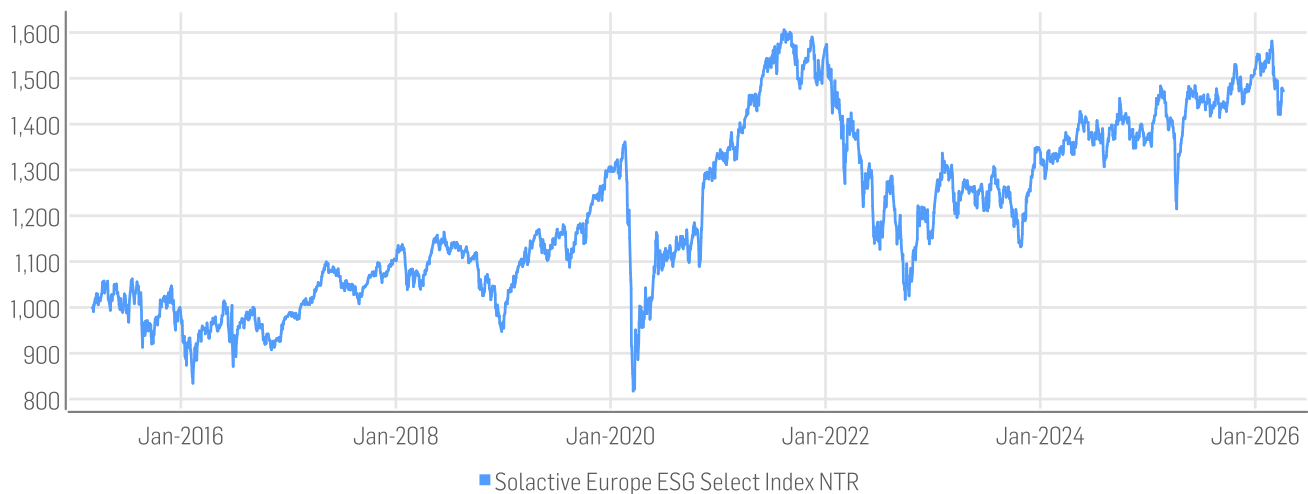
FACTSHEET - AS OF 07-Apr-2026

Solactive Europe ESG Select Index NTR

DESCRIPTION

Representation of European securities that score well on their ESG risk score compared to its sector peer group

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEUJ5 / SLOEUJ	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGEUSN Index / .SOSGEUSN	Last Price	1472.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.03.2015
Index Members	79		

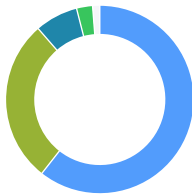
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.51%	-4.85%	-0.64%	15.73%	-3.03%	47.25%
Performance (p.a.)						3.55%
Volatility (p.a.)	18.13%	14.94%	12.69%	11.85%	14.80%	18.10%
High	1498.41	1581.47	1581.47	1581.47	1581.47	1606.00
Low	1420.76	1420.76	1420.76	1304.86	1420.76	817.35
Sharpe Ratio*	-1.04	-1.35	-0.25	1.19	-0.87	0.09
Max. Drawdown	-5.18%	-10.16%	-10.16%	-10.16%	-10.16%	-39.96%
VaR 95 \ 99				-19.0% \ -33.6%		-27.7% \ -50.8%
CVaR 95 \ 99				-26.7% \ -45.1%		-44.3% \ -76.2%

* 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).

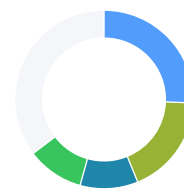
COMPOSITION BY CURRENCIES

- EUR 60.6%
- GBp 28.0%
- CHF 7.4%
- NOK 2.8%
- Others 1.2%



COMPOSITION BY COUNTRIES

- GB 25.6%
- FR 18.2%
- NL 10.5%
- ES 10.3%
- Others 35.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BRENNTAG SE	BNR GY Equity	DE	EUR	1.64%
IMCD NV	IMCD NA Equity	NL	EUR	1.63%
ENI SPA	ENI IM Equity	IT	EUR	1.54%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.53%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.49%
GETLINK	GET FP Equity	FR	EUR	1.44%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.44%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	1.42%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.41%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.40%

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