

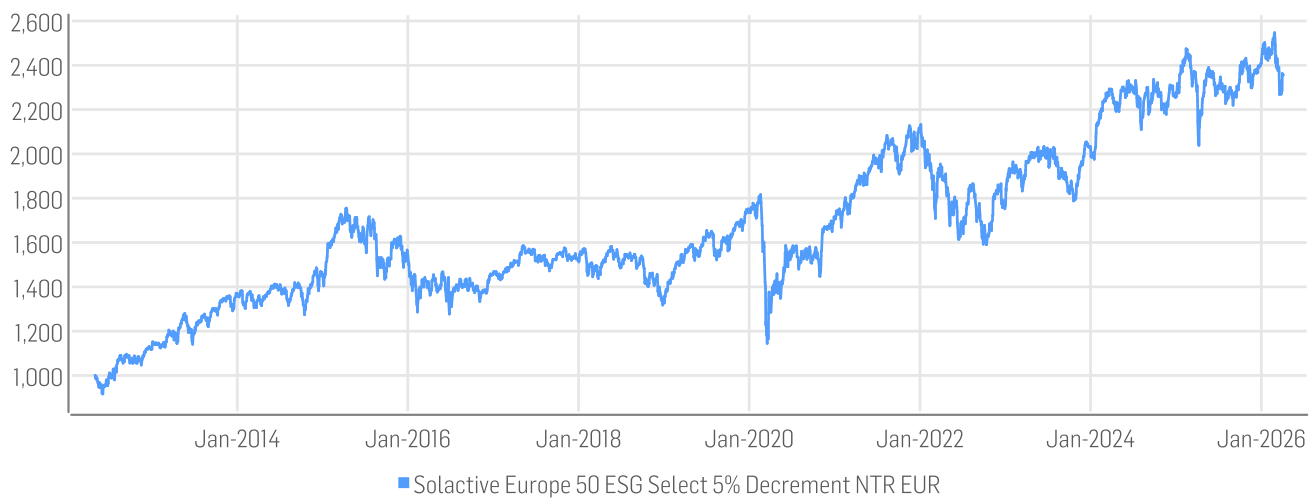
FACTSHEET - AS OF 06-Apr-2026

Solactive Europe 50 ESG Select 5% Decrement NTR EUR

DESCRIPTION

Solactive Europe 50 ESG Select 5% Decrement NTR EUR aims to track the performance of the Solactive Europe 50 ESG Select EUR Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

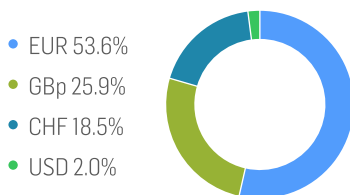
ISIN / WKN	DE000SLOHKQ4 / SLOHKQ	Base Value / Base Date	1000 Points / 2.5.2012
Bloomberg / Reuters	SOLEE50D Index / .SOLEE50D	Last Price	2356.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 22:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	50		

STATISTICS

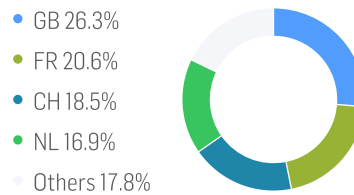
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.67%	-4.78%	-2.44%	11.20%	-2.18%	135.61%
Performance (p.a.)						6.35%
Volatility (p.a.)	20.76%	17.42%	14.74%	13.39%	17.18%	16.68%
High	2430.60	2547.40	2547.40	2547.40	2547.40	2547.40
Low	2267.78	2267.78	2267.78	2118.84	2267.78	916.30
Sharpe Ratio*	-0.98	-1.15	-0.46	0.70	-0.58	0.26
Max. Drawdown	-6.70%	-10.98%	-10.98%	-10.98%	-10.98%	-37.01%
VaR 95 \ 99				-19.6% \ -36.3%		-25.7% \ -48.0%
CVaR 95 \ 99				-31.6% \ -44.6%		-40.3% \ -67.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.01%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.90%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.93%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	6.74%
SAP SE	SAP GY Equity	DE	EUR	5.25%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.12%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.52%
ABB LTD-REG	ABBN SE Equity	CH	CHF	2.90%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.64%
SANOFI SA	SAN FP Equity	FR	EUR	2.62%

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