

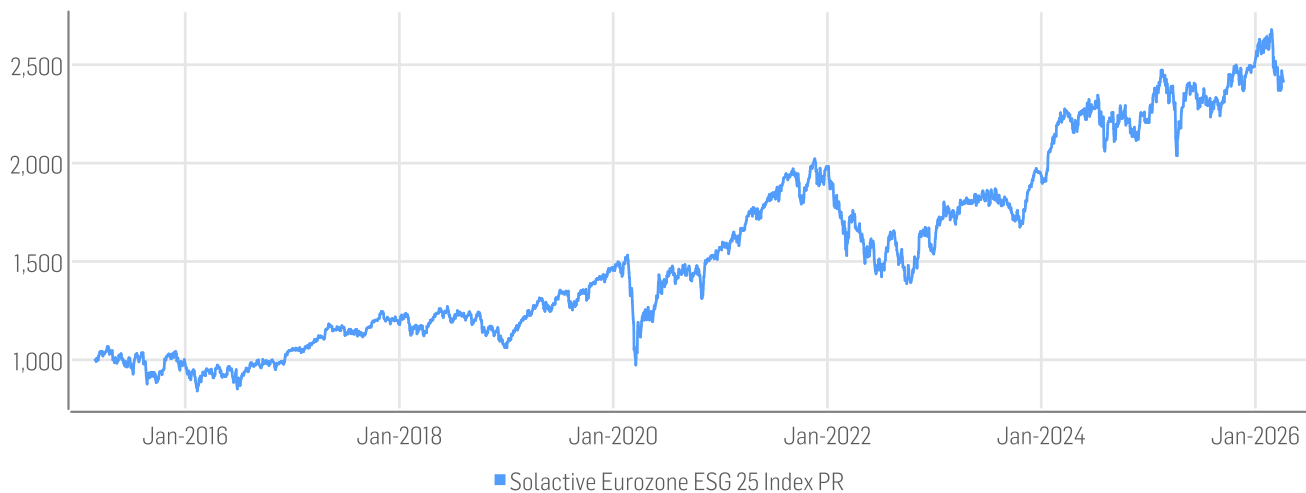
FACTSHEET - AS OF 07-Apr-2026

Solactive Eurozone ESG 25 Index PR

DESCRIPTION

Representation of the largest 25 Eurozone securities that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Price Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0L3H | Base Value / Base Date | 1000 Points / 27.02.2015 |
| Bloomberg / Reuters | SOEZESGP Index/ .SOEZESGP | Last Price | 2414.82 |
| 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 27.02.2015 |
| Index Members | 25 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.17% | -5.49% | -0.96% | 13.77% | -3.80% | 141.48% |
| Performance (p.a.) | | | | | | 8.26% |
| Volatility (p.a.) | 23.75% | 20.72% | 17.62% | 16.52% | 20.54% | 19.22% |
| High | 2518.26 | 2678.48 | 2678.48 | 2678.48 | 2678.48 | 2678.48 |
| Low | 2368.85 | 2368.85 | 2367.08 | 2170.69 | 2368.85 | 841.44 |
| Sharpe Ratio* | -1.07 | -1.08 | -0.22 | 0.73 | -0.75 | 0.33 |
| Max. Drawdown | -5.93% | -11.56% | -11.56% | -11.56% | -11.56% | -36.50% |
| VaR 95 \ 99 | | | | -24.8% \ -44.3% | | -29.6% \ -55.8% |
| CVaR 95 \ 99 | | | | -35.4% \ -54.3% | | -46.0% \ -73.7% |

* 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).

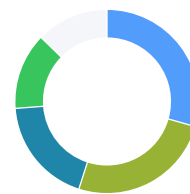
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• FR 29.4%
• DE 25.5%
• NL 18.9%
• ES 13.5%
• Others 12.7%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 18.85% |
| SAP SE | SAP GY Equity | DE | EUR | 6.62% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 6.27% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 6.22% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 5.63% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 4.74% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 4.56% |
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 3.90% |
| SANOFI SA | SAN FP Equity | FR | EUR | 3.82% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 3.69% |

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