

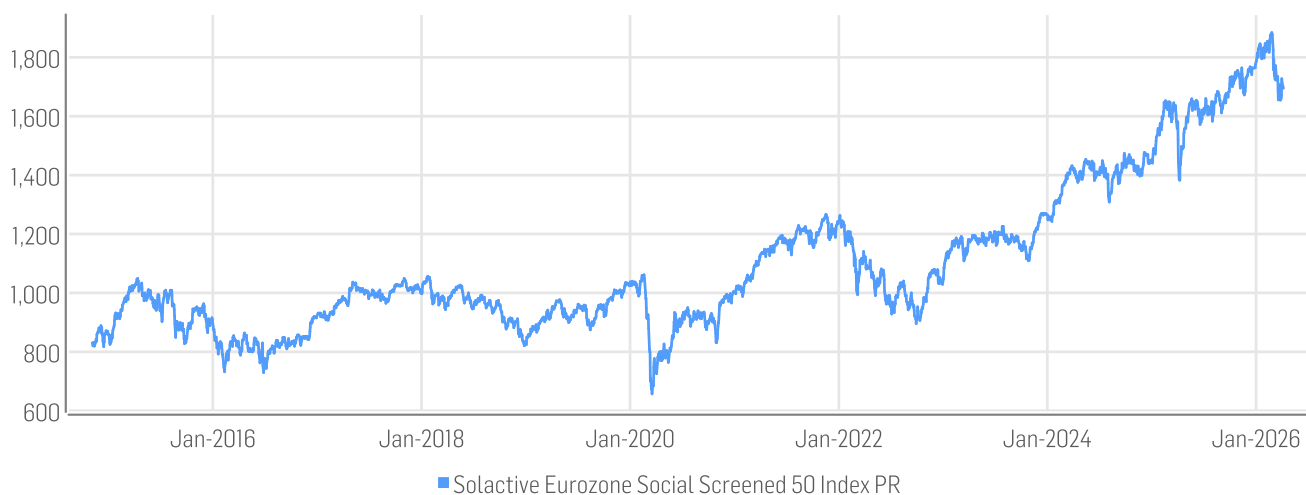
FACTSHEET - AS OF 07-Apr-2026

Solactive Eurozone Social Screened 50 Index PR

DESCRIPTION

Representation of the most liquid 50 securities of the respective starting universe that do not violate certain ESG standards regarding controversies and/or activity in defined sectors. Further, the index applies a best-in-class approach selecting the highest ESG and Social rated companies within a sector. It calculates as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0NMG | Base Value / Base Date | 1000 Points / 06.11.2019 |
| Bloomberg / Reuters | SOESS50P Index/ .SOESS50P | Last Price | 1694.89 |
| 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 06.11.2019 |
| Index Members | 50 | | |

STATISTICS

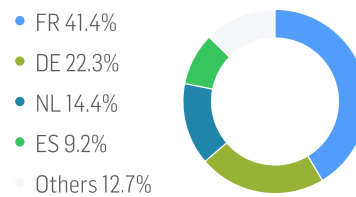
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.61% | -6.58% | -2.07% | 18.10% | -4.57% | 69.49% |
| Performance (p.a.) | | | | | | 8.57% |
| Volatility (p.a.) | 24.63% | 20.44% | 17.30% | 16.22% | 20.20% | 20.04% |
| High | 1772.01 | 1884.26 | 1884.26 | 1884.26 | 1884.26 | 1884.26 |
| Low | 1654.65 | 1654.65 | 1654.65 | 1472.77 | 1654.65 | 657.05 |
| Sharpe Ratio* | -1.20 | -1.28 | -0.35 | 1.01 | -0.89 | 0.33 |
| Max. Drawdown | -6.62% | -12.19% | -12.19% | -12.19% | -12.19% | -38.11% |
| VaR 95 \ 99 | | | | -22.8% \ -43.9% | | -30.5% \ -59.3% |
| CVaR 95 \ 99 | | | | -35.9% \ -54.5% | | -49.9% \ -82.8% |

* 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 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 9.13% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 6.31% |
| SAP SE | SAP GY Equity | DE | EUR | 6.01% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 5.13% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.88% |
| SIEMENS ENERGY AG | ENR GY Equity | DE | EUR | 4.45% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 4.32% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 4.16% |
| SANOFI SA | SAN FP Equity | FR | EUR | 3.48% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 3.37% |

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The index is launched on 06-Nov-2019. 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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