

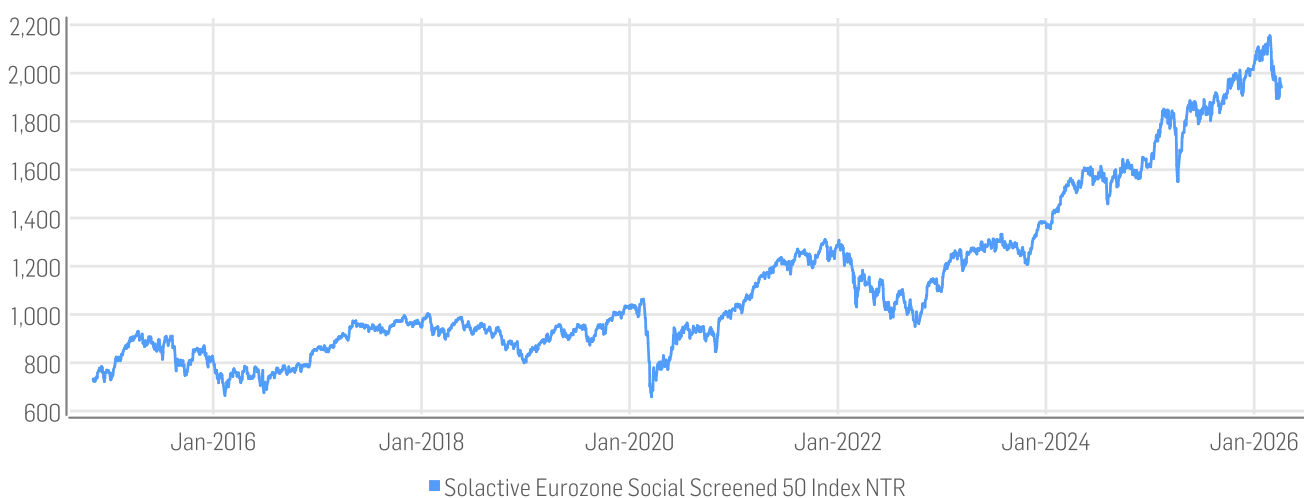
FACTSHEET - AS OF 07-Apr-2026

Solactive Eurozone Social Screened 50 Index NTR

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 NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0NMH	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	/ .SOESS50N	Last Price	1941.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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

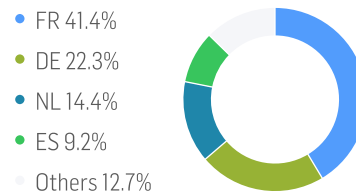
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.49%	-6.31%	-1.53%	20.53%	-4.29%	94.18%
Performance (p.a.)						10.89%
Volatility (p.a.)	24.68%	20.45%	17.32%	16.27%	20.21%	20.04%
High	2027.73	2155.88	2155.88	2155.88	2155.88	2155.88
Low	1894.29	1894.29	1894.29	1653.36	1894.29	658.61
Sharpe Ratio*	-1.15	-1.23	-0.29	1.16	-0.85	0.45
Max. Drawdown	-6.58%	-12.13%	-12.13%	-12.13%	-12.13%	-38.10%
VaR 95 \ 99				-22.8% \ -43.9%		-30.4% \ -59.4%
CVaR 95 \ 99				-35.9% \ -54.5%		-49.8% \ -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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