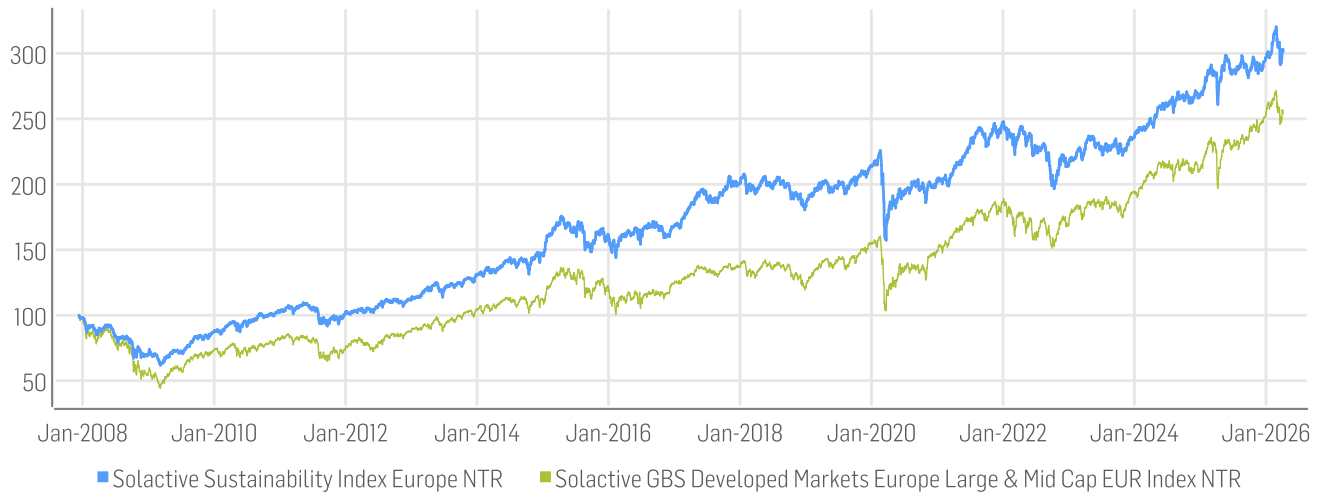


FACTSHEET - AS OF 07-Apr-2026

Solactive Sustainability Index Europe NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4957 / SLA495	Base Value / Base Date	100 Points / 12.12.2007
Bloomberg / Reuters	.SOLSUEUN	Last Price	301.22
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Europe	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.12.2007
Index Members	41		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	0.55%	4.12%	12.07%	1.63%	201.22%
Performance (p.a.)						6.20%
Volatility (p.a.)	15.10%	11.97%	9.90%	9.14%	11.67%	12.45%
High	308.59	320.36	320.36	320.36	320.36	320.36
Low	291.30	291.30	284.60	273.38	291.30	61.69
Sharpe Ratio*	-1.58	0.03	0.67	1.13	0.37	0.34
Max. Drawdown	-5.60%	-9.07%	-9.07%	-9.07%	-9.07%	-38.31%
VaR 95 \ 99				-13.1% \ -24.2%		-18.6% \ -37.0%
CVaR 95 \ 99				-21.1% \ -38.7%		-30.4% \ -52.1%

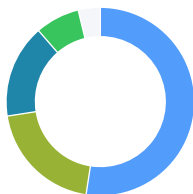
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.99%	-1.84%	4.30%	24.43%	0.34%	153.73%
Performance (p.a.)						5.21%
Volatility (p.a.)	18.20%	15.08%	12.60%	11.48%	14.76%	18.32%
High	1900.47	1985.82	1985.82	1985.82	1985.82	1985.82
Low	1799.11	1799.11	1753.71	1532.67	1799.11	324.11
Sharpe Ratio*	-0.73	-0.61	0.55	2.00	-0.04	0.18
Max. Drawdown	-5.33%	-9.40%	-9.40%	-9.40%	-9.40%	-55.71%
VaR 95 \ 99				-17.6% \ -30.5%		-28.0% \ -56.5%
CVaR 95 \ 99				-26.5% \ -43.4%		-45.8% \ -78.4%

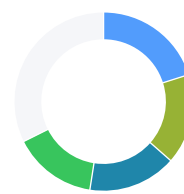
COMPOSITION BY CURRENCIES

- EUR 52.4%
- CHF 20.1%
- GBp 16.1%
- NOK 7.6%
- Others 3.8%



COMPOSITION BY COUNTRIES

- CH 20.1%
- FR 16.4%
- GB 16.0%
- IT 15.2%
- Others 32.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	3.91%
GETLINK	GET FP Equity	FR	EUR	3.76%
TELENOR ASA	TEL NO Equity	NO	NOK	3.72%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.67%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.57%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	3.34%
ITALGAS SPA	IG IM Equity	IT	EUR	3.32%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	3.30%
AEDIFICA	AED BB Equity	BE	EUR	3.26%
CEMBRA MONEY BANK AG	CMBN SE Equity	CH	CHF	3.12%

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