

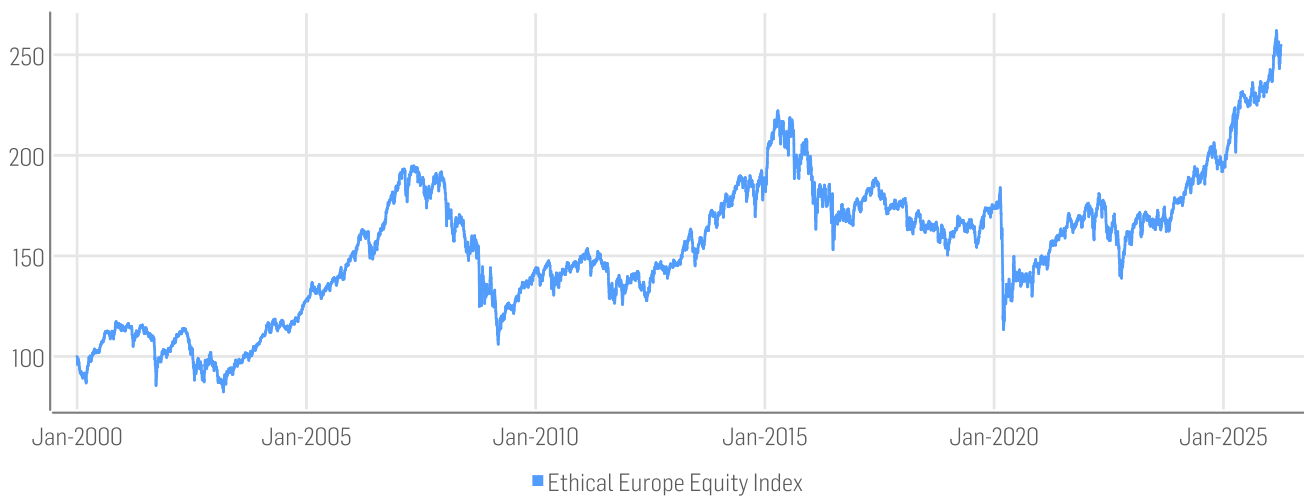
FACTSHEET - AS OF 06-Apr-2026

Ethical Europe Equity Index

DESCRIPTION

The Ethical Europe Equity Index includes companies from Developed Europe which have no major involvement in Weapons, Gambling, Tobacco and Nuclear. The index contains a maximum of 30 members which are weighted according to Volatility. Adjustments are conducted quarterly. The index is calculated as a price return index in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5EE6 / SLA5EE	Base Value / Base Date	100 Points / 31.12.1999
Bloomberg / Reuters	SOLEEE Index / .SOLEEE	Last Price	254.65
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	-	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1999
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.00%	5.80%	11.41%	22.95%	6.44%	154.65%
Performance (p.a.)						3.62%
Volatility (p.a.)	14.13%	12.55%	10.03%	9.22%	12.20%	15.07%
High	256.42	262.07	262.07	262.07	262.07	262.07
Low	243.12	236.61	228.57	207.11	236.61	82.36
Sharpe Ratio*	0.77	1.90	2.25	2.32	2.04	0.11
Max. Drawdown	-5.19%	-7.23%	-7.23%	-7.23%	-7.23%	-49.00%
VaR 95 \ 99				-14.5% \ -21.5%		-22.3% \ -43.7%
CVaR 95 \ 99				-22.1% \ -40.7%		-36.9% \ -63.8%

* 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).

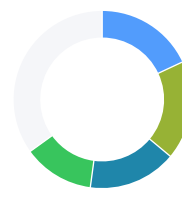
COMPOSITION BY CURRENCIES

- EUR 53.4%
- GBp 18.0%
- CHF 12.9%
- SEK 6.6%
- Others 9.0%



COMPOSITION BY COUNTRIES

- GB 18.0%
- IT 18.0%
- FR 16.1%
- CH 12.9%
- Others 34.9%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SNAM SPA	SRG IM Equity	IT	EUR	4.34%
ENI SPA	ENI IM Equity	IT	EUR	4.28%
TERNA SPA	TRN IM Equity	IT	EUR	4.19%
ENAGAS SA	ENG SQ Equity	ES	EUR	3.93%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	3.79%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.78%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.77%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	3.61%
TRYG AS	TRYG DC Equity	DK	DKK	3.44%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.40%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.34%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	3.34%
SEVERN TRENT PLC	SVT LN Equity	GB	GBp	3.27%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.23%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.14%

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