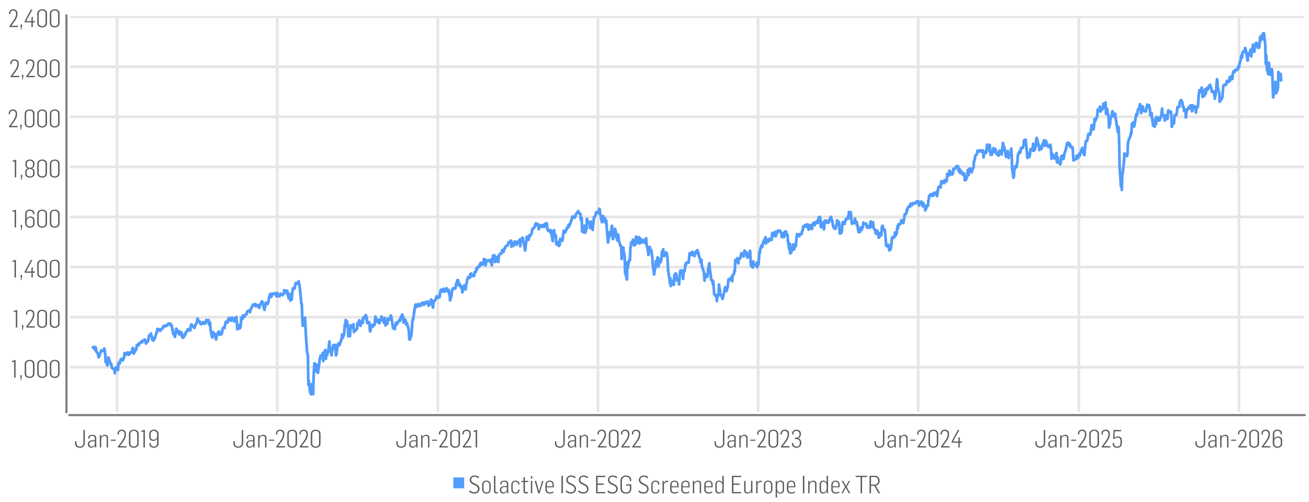
FACTSHEET - AS OF 07-Apr-2026
Solactive ISS ESG Screened Europe Index TR

DESCRIPTION

The Solactive ISS ESG Screened Europe Index TR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS Developed Markets Europe Large & Mid Cap Index, the Solactive ISS ESG Screened Europe Index TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA60B6 / SLA60B	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGEUT / .SESGEUT	Last Price	2145.40
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	333		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	-4.29%	1.90%	21.00%	-2.37%	114.54%
Performance (p.a.)						11.08%
Volatility (p.a.)	20.17%	16.59%	13.67%	12.65%	16.18%	16.07%
High	2215.53	2333.28	2333.28	2333.28	2333.28	2333.28
Low	2077.78	2077.78	2060.23	1821.88	2077.78	891.76
Sharpe Ratio*	-1.14	-1.10	0.14	1.53	-0.65	0.57
Max. Drawdown	-6.22%	-10.95%	-10.95%	-10.95%	-10.95%	-33.61%
VaR 95 \ 99				-19.7% \ -33.0%		-24.5% \ -51.8%
CVaR 95 \ 99				-28.5% \ -47.6%		-40.7% \ -71.1%

* 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).

COMPOSITION BY CURRENCIES

- EUR 49.9%
- GBp 18.6%
- CHF 17.2%
- SEK 6.7%
- Others 7.6%

COMPOSITION BY COUNTRIES

- GB 18.8%
- CH 17.4%
- DE 15.0%
- FR 11.5%
- Others 37.3%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.83%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.93%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.85%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.81%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	2.70%
NESTLE SA	NESN SE Equity	CH	CHF	2.48%
SIEMENS AG	SIE GY Equity	DE	EUR	1.78%
SAP SE	SAP GY Equity	DE	EUR	1.70%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.61%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.60%

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The index is launched on 31-Dec-2018. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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