

FACTSHEET - AS OF 11-Jul-2025

Solactive Europe ESG Select Index NTR

DESCRIPTION

Representation of European securities that score well on their ESG risk score compared to its sector peer group

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLOEUJ5 / SLOEUJ | Base Value / Base Date | 1000 Points / 06.03.2015 |
| Bloomberg / Reuters | SOSGEUSN Index / .SOSGEUSN | Last Price | 1449.35 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | NTR | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 06.03.2015 |
| Index Members | 75 | | |

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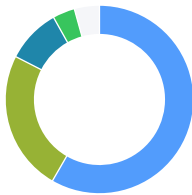
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.24% | 13.92% | 6.47% | 4.33% | 6.10% | 44.93% |
| Performance (p.a.) | | | | | | 3.65% |
| Volatility (p.a.) | 9.95% | 11.70% | 17.06% | 15.32% | 16.83% | 18.47% |
| High | 1482.58 | 1484.02 | 1484.02 | 1484.02 | 1484.02 | 1606.00 |
| Low | 1435.35 | 1304.86 | 1214.86 | 1214.86 | 1214.86 | 817.35 |
| Sharpe Ratio* | -2.62 | 5.79 | 0.68 | 0.16 | 0.59 | 0.09 |
| Max. Drawdown | -3.19% | -3.28% | -18.10% | -18.10% | -18.10% | -39.96% |
| VaR 95 \ 99 | | | | -22.8% \ -56.4% | | -28.0% \ -52.2% |
| CVaR 95 \ 99 | | | | -41.0% \ -70.2% | | -45.2% \ -78.1% |

* 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).

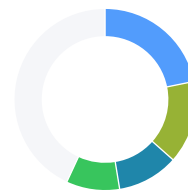
COMPOSITION BY CURRENCIES

- EUR 58.3%
- GBP 24.2%
- CHF 9.4%
- DKK 3.8%
- Others 4.3%



COMPOSITION BY COUNTRIES

- GB 21.8%
- FR 14.7%
- NL 10.9%
- DE 9.5%
- Others 43.1%



TOP COMPONENTS AS OF 11-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|-----------------|---------|----------|------------------|
| NESTE CORPORATION | NESTE FH Equity | FI | EUR | 1.61% |
| KINNEVIK AB CLASS B | KINVB SS Equity | SE | SEK | 1.56% |
| KERING SA | KER FP Equity | FR | EUR | 1.55% |
| RANDSTAD NV | RAND NA Equity | NL | EUR | 1.48% |
| HUGO BOSS AG | BOSS GY Equity | DE | EUR | 1.47% |
| NORSK HYDRO ASA | NHY NO Equity | NO | NOK | 1.45% |
| LOGITECH INTERNATIONAL SA | LOGN SE Equity | CH | CHF | 1.45% |
| BURBERRY GROUP PLC | BRBY LN Equity | GB | GBP | 1.45% |
| KBC GROUPE SA | KBC BB Equity | BE | EUR | 1.45% |
| REPSOL SA | REP SQ Equity | ES | EUR | 1.43% |

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