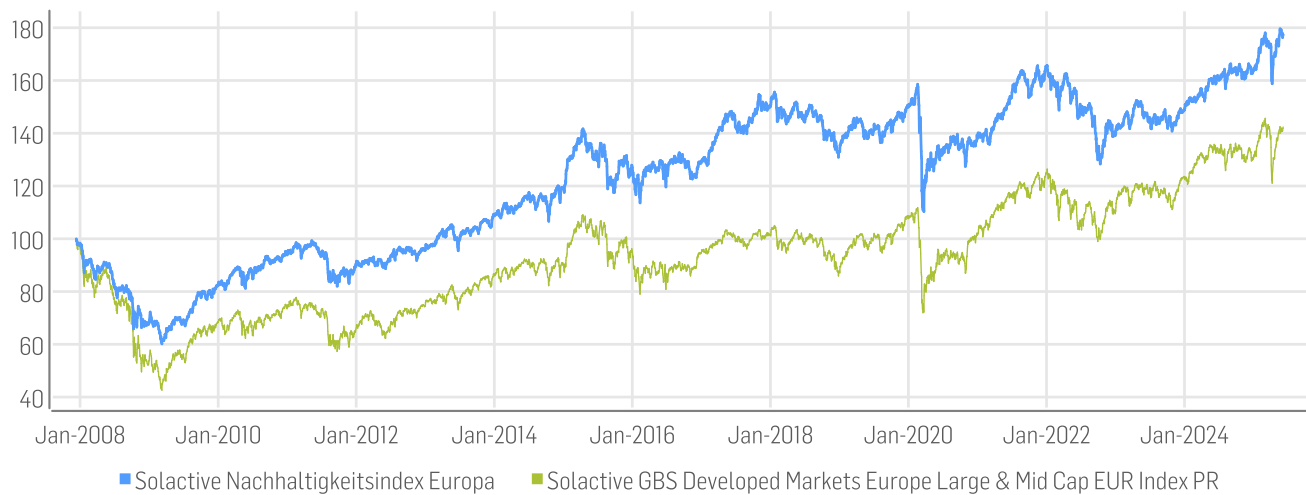


FACTSHEET - AS OF 06-Jun-2025

Solactive Nachhaltigkeitsindex Europa

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4965 / SLA496	Base Value / Base Date	100 Points / 12.12.2007
Bloomberg / Reuters	SOLSUEUP Index / .SOLSUEUP	Last Price	177.27
Index Calculator	Solactive AG	Dividends	Not included (Price 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	40		

FACTSHEET - AS OF 06-Jun-2025

Solactive Nachhaltigkeitsindex Europa

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.18%	1.04%	6.83%	11.06%	8.13%	77.27%
Performance (p.a.)						3.33%
Volatility (p.a.)	8.36%	16.59%	12.73%	10.83%	13.43%	12.58%
High	179.62	179.62	179.62	179.62	179.62	179.62
Low	173.05	158.77	158.77	156.87	158.77	60.17
Sharpe Ratio*	1.57	0.13	0.96	0.84	1.32	0.09
Max. Drawdown	-1.87%	-9.67%	-10.84%	-10.84%	-10.84%	-39.83%
VaR 95 \ 99				-14.0% \ -42.7%		-19.2% \ -38.1%
CVaR 95 \ 99				-28.9% \ -61.1%		-30.9% \ -52.7%

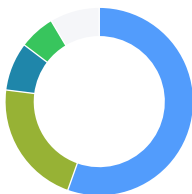
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.80%	-0.35%	6.04%	6.27%	8.75%	42.38%
Performance (p.a.)						2.04%
Volatility (p.a.)	8.41%	22.00%	17.05%	14.69%	17.89%	18.59%
High	1386.92	1395.06	1418.33	1418.33	1418.33	1418.33
Low	1335.61	1179.05	1179.05	1179.05	1179.05	415.07
Sharpe Ratio*	6.57	-0.16	0.61	0.29	1.08	-0.01
Max. Drawdown	-1.63%	-15.48%	-16.87%	-16.87%	-16.87%	-57.37%
VaR 95 \ 99				-21.3% \ -54.5%		-28.6% \ -56.9%
CVaR 95 \ 99				-41.4% \ -77.2%		-46.7% \ -79.5%

COMPOSITION BY CURRENCIES

- EUR 55.4%
- CHF 21.5%
- GBp 8.3%
- NOK 6.2%
- Others 8.5%



COMPOSITION BY COUNTRIES

- CH 21.5%
- DE 14.4%
- FR 14.1%
- ES 10.1%
- Others 39.8%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	4.04%
TELENOR ASA	TEL NO Equity	NO	NOK	3.76%
AENA SME SA	AENA SQ Equity	ES	EUR	3.73%
ITALGAS SPA	IG IM Equity	IT	EUR	3.73%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.68%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.68%
BALOISE HOLDING AG	BALN SE Equity	CH	CHF	3.60%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.54%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.53%
NESTLE SA	NESN SE Equity	CH	CHF	3.52%

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