

FACTSHEET - AS OF 07-Apr-2026

Solactive Transatlantic ESG Risk Improvers Index PR

DESCRIPTION

The Index is a rules-based strategy that represents the performance of certain securities in the Eurozone and United States which are selected and weighted periodically by the Index Administrator by reference to an ESG criteria and data provided by Sustainalytics and Arabesque.

HISTORICAL PERFORMANCE



CHARACTERISTICS

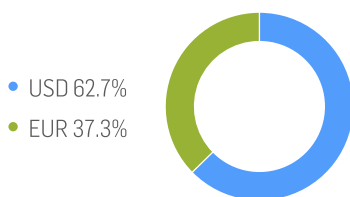
ISIN / WKN	SL0L44	Base Value / Base Date	1000 Points / 02.01.2017
Bloomberg / Reuters	/ .SOLTERIP	Last Price	2572.05
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2017
Index Members	100		

STATISTICS

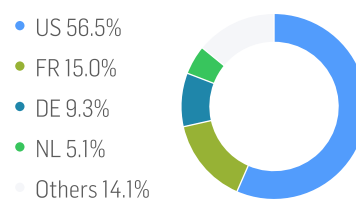
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	-4.21%	-0.18%	17.55%	-2.79%	157.21%
Performance (p.a.)						10.84%
Volatility (p.a.)	14.57%	12.71%	11.54%	11.49%	12.48%	15.72%
High	2615.61	2711.86	2711.86	2711.86	2711.86	2711.86
Low	2479.26	2479.26	2479.26	2169.48	2479.26	968.37
Sharpe Ratio*	-0.70	-1.41	-0.20	1.38	-0.96	0.57
Max. Drawdown	-5.21%	-8.58%	-8.58%	-8.58%	-8.58%	-32.38%
VaR 95 \ 99				-19.5% \ -31.1%		-23.5% \ -46.4%
CVaR 95 \ 99				-26.2% \ -35.2%		-39.0% \ -70.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NEBIUS GROUP NV	NBIS UW Equity	NL	USD	1.41%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.39%
NETFLIX INC	NFLX UW Equity	US	USD	1.26%
ENGIE SA	ENGI FP Equity	FR	EUR	1.20%
ORANGE SA	ORA FP Equity	FR	EUR	1.18%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.18%
KLA CORP	KLAC UW Equity	US	USD	1.16%
INTEL CORP	INTC UW Equity	US	USD	1.15%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.15%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.14%

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