

FACTSHEET - AS OF 07-Apr-2026

Solactive Transatlantic ESG Risk Improvers Index TR

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

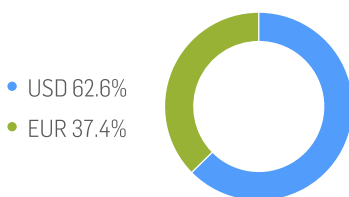
| | | | |
|---------------------|--------------|------------------------|---------------------------------------------|
| ISIN / WKN | SL0L46 | Base Value / Base Date | 1000 Points / 02.01.2017 |
| Bloomberg / Reuters | /.SOLTERIT | Last Price | 3150.01 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total 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

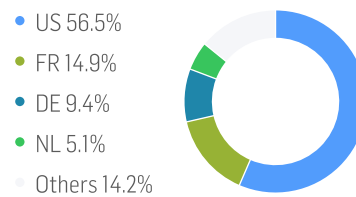
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.51% | -3.81% | 0.57% | 20.28% | -2.37% | 215.00% |
| Performance (p.a.) | | | | | | 13.32% |
| Volatility (p.a.) | 14.63% | 12.73% | 11.55% | 11.51% | 12.50% | 15.71% |
| High | 3197.36 | 3307.73 | 3307.73 | 3307.73 | 3307.73 | 3307.73 |
| Low | 3033.88 | 3033.88 | 3033.88 | 2597.07 | 3033.88 | 999.19 |
| Sharpe Ratio* | -0.54 | -1.30 | -0.07 | 1.62 | -0.85 | 0.72 |
| Max. Drawdown | -5.11% | -8.28% | -8.28% | -8.28% | -8.28% | -32.24% |
| VaR 95 \ 99 | | | | -19.4% \ -30.6% | | -23.5% \ -46.4% |
| CVaR 95 \ 99 | | | | -26.1% \ -35.1% | | -38.8% \ -70.3% |

* 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 | 1.40% |
| 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% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 1.18% |
| ORANGE SA | ORA FP Equity | FR | EUR | 1.17% |
| KLA CORP | KLAC UW Equity | US | USD | 1.16% |
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 1.15% |
| DEUTSCHE TELEKOM AG | DTE GY Equity | DE | EUR | 1.15% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 1.15% |

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