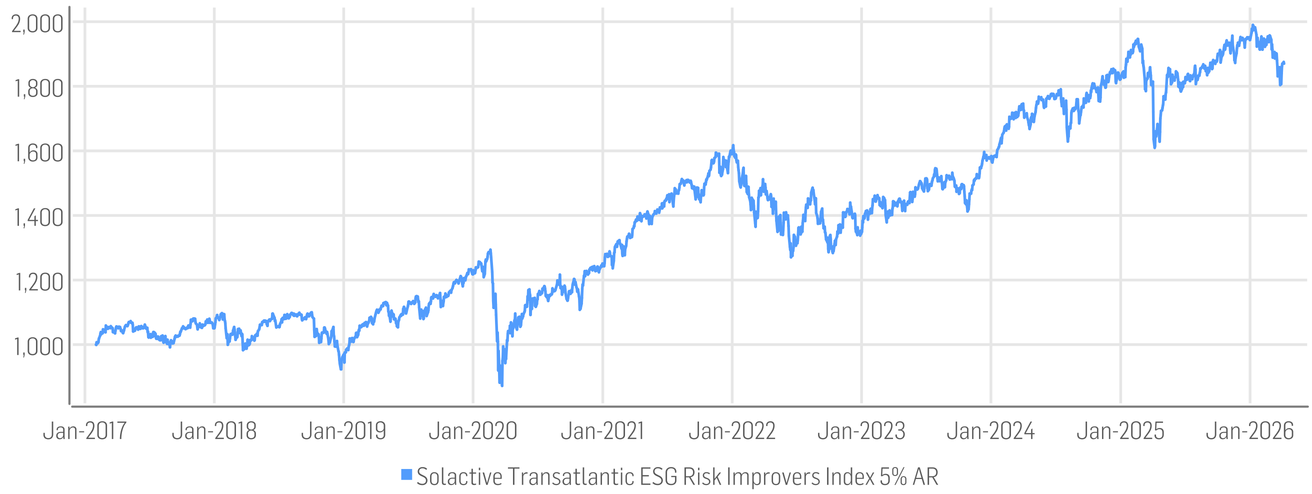
FACTSHEET - AS OF 07-Apr-2026
Solactive Transatlantic ESG Risk Improvers Index 5% AR

DESCRIPTION

Solactive Transatlantic ESG Risk Improvers Index 5% AR aims to track the performance of the Solactive Transatlantic ESG Risk Improvers Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L47	Base Value / Base Date	1000 Points / 1.2.2017
Bloomberg / Reuters	SOLTERI5 Index/ .SOLTERI5	Last Price	1870.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:53 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2017
Index Members	100		

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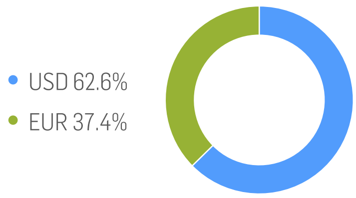
STATISTICS

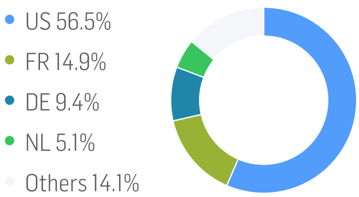
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.00%	-5.11%	-2.12%	13.71%	-3.79%	87.00%
Performance (p.a.)						7.06%
Volatility (p.a.)	14.57%	12.71%	11.52%	11.49%	12.48%	15.72%
High	1906.14	1989.98	1989.98	1989.98	1989.98	1989.98
Low	1804.04	1804.04	1804.04	1628.50	1804.04	872.11
Sharpe Ratio*	-0.92	-1.66	-0.54	1.04	-1.24	0.33
Max. Drawdown	-5.36%	-9.34%	-9.34%	-9.34%	-9.34%	-32.60%
VaR 95 \ 99				-19.7% \ -31.0%		-23.9% \ -46.6%
CVaR 95 \ 99				-26.4% \ -35.6%		-39.2% \ -70.7%

* 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).

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%
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%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.15%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.15%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	1.14%

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