FACTSHEET - AS OF 02-Apr-2026
Solactive Transatlantic ESG 50 Index PR

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive Transatlantic ESG 50 Index PR aims to track the performance of the 50 largest companies in Eurozone and United States that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Price Return Index in EUR.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MV3	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	/ .STESG50P	Last Price	3373.17
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	50		

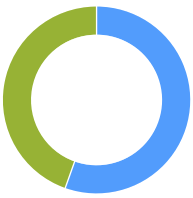
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.43%	-5.79%	-6.19%	17.21%	-5.92%	237.32%
Performance (p.a.)						11.58%
Volatility (p.a.)	17.93%	16.70%	14.86%	15.83%	16.70%	17.73%
High	3494.13	3637.74	3723.19	3723.19	3637.74	3723.19
Low	3263.67	3263.67	3263.67	2877.94	3263.67	874.26
Sharpe Ratio*	-1.55	-1.40	-0.95	0.98	-1.40	0.54
Max. Drawdown	-6.60%	-10.28%	-12.34%	-12.34%	-10.28%	-30.75%
VaR 95 \ 99				-24.5% \ -40.8%		-27.2% \ -50.4%
CVaR 95 \ 99				-33.4% \ -46.0%		-42.9% \ -71.5%

* 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).

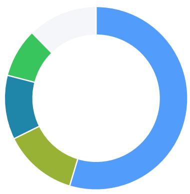
COMPOSITION BY CURRENCIES

- USD 55.4%
- EUR 44.6%



COMPOSITION BY COUNTRIES

- US 54.7%
- FR 13.0%
- DE 11.3%
- NL 8.6%
- Others 12.3%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	11.48%
NVIDIA CORP	NVDA UW Equity	US	USD	11.13%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.03%
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.64%
TESLA INC	TSLA UW Equity	US	USD	3.44%
SAP SE	SAP GY Equity	DE	EUR	2.99%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.78%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.74%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.64%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.51%

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