

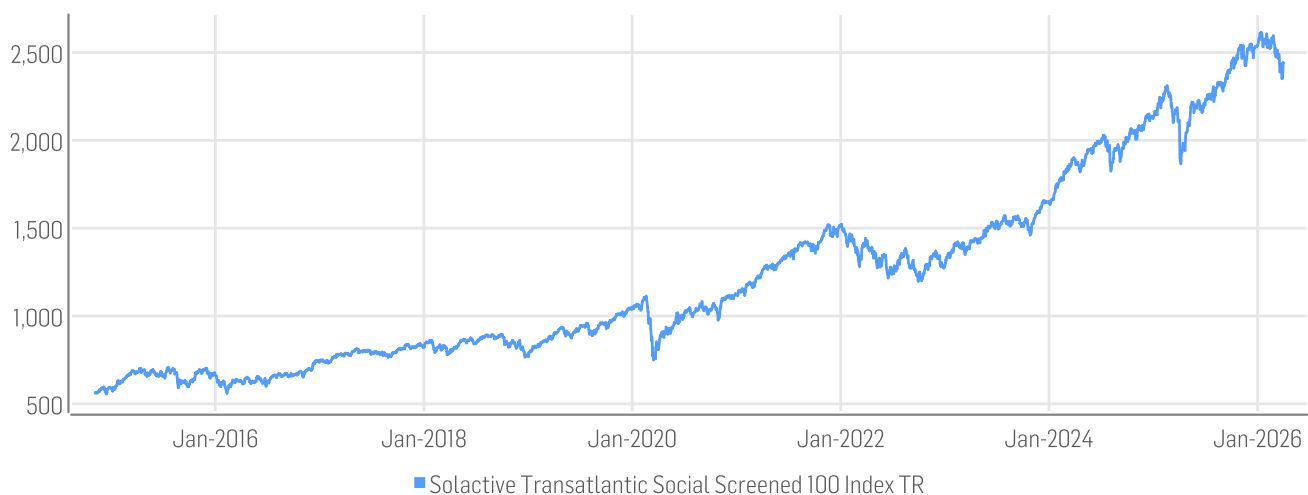
FACTSHEET - AS OF 02-Apr-2026

Solactive Transatlantic Social Screened 100 Index TR

DESCRIPTION

The Index intends to track the performance of the 100 most liquid companies in Eurozone and United States that exhibit high Social and ESG Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. It calculates as a TR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLONMQ | Base Value / Base Date | 1000 Points / 06.11.2019 |
| Bloomberg / Reuters | SOTS100T Index/ .SOTS100T | Last Price | 2440.30 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:55 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 06.11.2019 |
| Index Members | 100 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.16% | -3.93% | -0.19% | 30.77% | -3.91% | 144.03% |
| Performance (p.a.) | | | | | | 14.95% |
| Volatility (p.a.) | 19.53% | 16.29% | 15.12% | 14.63% | 16.29% | 17.95% |
| High | 2526.80 | 2613.63 | 2613.63 | 2613.63 | 2613.63 | 2613.63 |
| Low | 2351.86 | 2351.86 | 2351.86 | 1866.08 | 2351.86 | 749.31 |
| Sharpe Ratio* | -1.30 | -1.04 | -0.15 | 2.01 | -1.02 | 0.73 |
| Max. Drawdown | -6.92% | -10.02% | -10.02% | -10.02% | -10.02% | -32.70% |
| VaR 95 \ 99 | | | | -25.5% \ -37.1% | | -26.9% \ -49.9% |
| CVaR 95 \ 99 | | | | -32.2% \ -46.0% | | -44.2% \ -81.5% |

* 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).

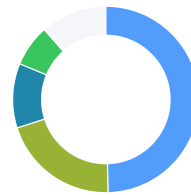
COMPOSITION BY CURRENCIES

- USD 50.3%
- EUR 49.7%



COMPOSITION BY COUNTRIES

- US 49.6%
- FR 20.5%
- DE 11.2%
- NL 7.3%
- Others 11.5%



TOP COMPONENTS AS OF 02-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.67% |
| APPLE INC | AAPL UW Equity | US | USD | 4.26% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.06% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 3.93% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 3.76% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 3.39% |
| BROADCOM INC | AVGO UW Equity | US | USD | 3.35% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.34% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 3.15% |
| SAP SE | SAP GY Equity | DE | EUR | 3.02% |

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