

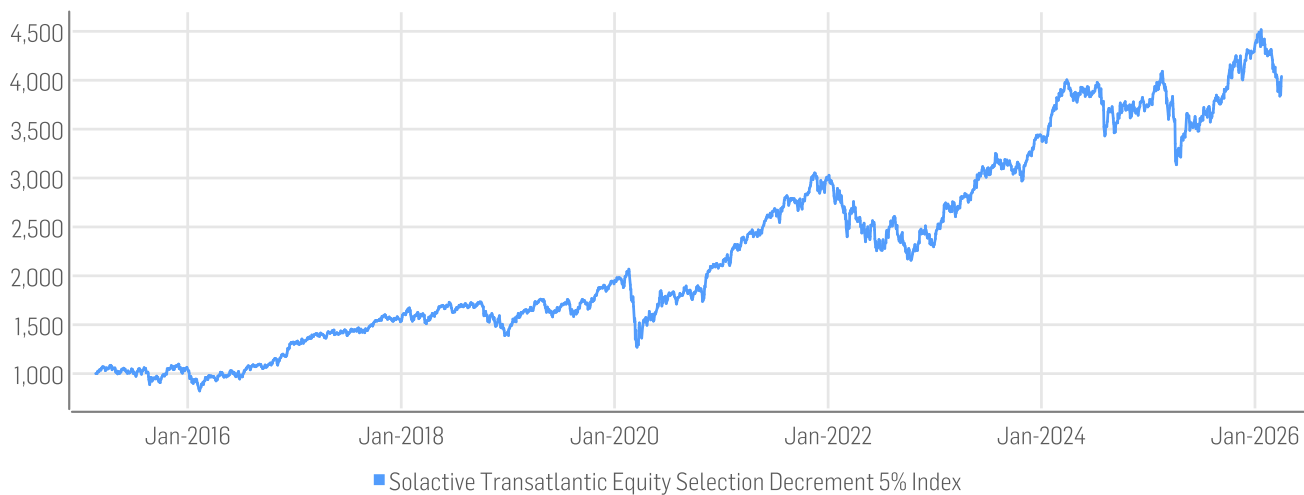
# FACTSHEET - AS OF 02-Apr-2026

## Solactive Transatlantic Equity Selection Decrement 5% Index

### DESCRIPTION

Solactive Transatlantic Equity Selection Decrement 5% Index aims to track the performance of the Solactive Transatlantic Equity Selection EUR Index adjusted for a synthetic dividend of 5% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOQEQ8 / SLOQEQ	Base Value / Base Date	1000 Points / 20.2.2015
Bloomberg / Reuters	SOLATS5 Index / .SOLATS5	Last Price	4039.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 AM to 09:58 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.20.2015
Index Members	20		

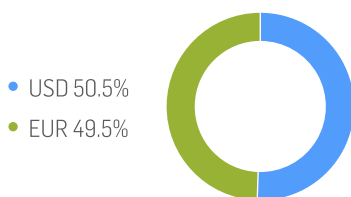
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### STATISTICS

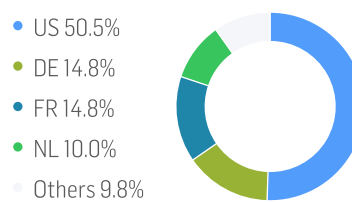
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	-7.75%	-0.06%	28.84%	-6.46%	303.97%
Performance (p.a.)						13.39%
Volatility (p.a.)	21.39%	18.06%	17.36%	17.73%	18.06%	21.00%
High	4164.98	4517.51	4517.51	4517.51	4517.51	4517.51
Low	3837.31	3837.31	3837.31	3135.45	3837.31	822.12
Sharpe Ratio*	-1.05	-1.65	-0.12	1.54	-1.40	0.55
Max. Drawdown	-7.87%	-15.06%	-15.06%	-15.06%	-15.06%	-38.63%
VaR 95 \ 99				-26.1% \ -40.1%		-32.6% \ -57.8%
CVaR 95 \ 99				-34.8% \ -44.1%		-50.9% \ -86.8%

\* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INTEL CORP	INTC UW Equity	US	USD	5.26%
STELLANTIS NV	STLAM IM Equity	NL	EUR	5.18%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.18%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	5.07%
NVIDIA CORP	NVDA UW Equity	US	USD	5.06%
SALESFORCE INC	CRM UN Equity	US	USD	5.04%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	5.03%
BOEING CO/THE	BA UN Equity	US	USD	5.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.98%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.98%
BASF SE	BAS GY Equity	DE	EUR	4.98%
META PLATFORMS INC	META UW Equity	US	USD	4.97%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.96%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.95%
PERNOD RICARD SA	RI FP Equity	FR	EUR	4.94%

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Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	4.91%
ADIDAS AG	ADS GY Equity	DE	EUR	4.91%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.87%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.86%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.85%

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