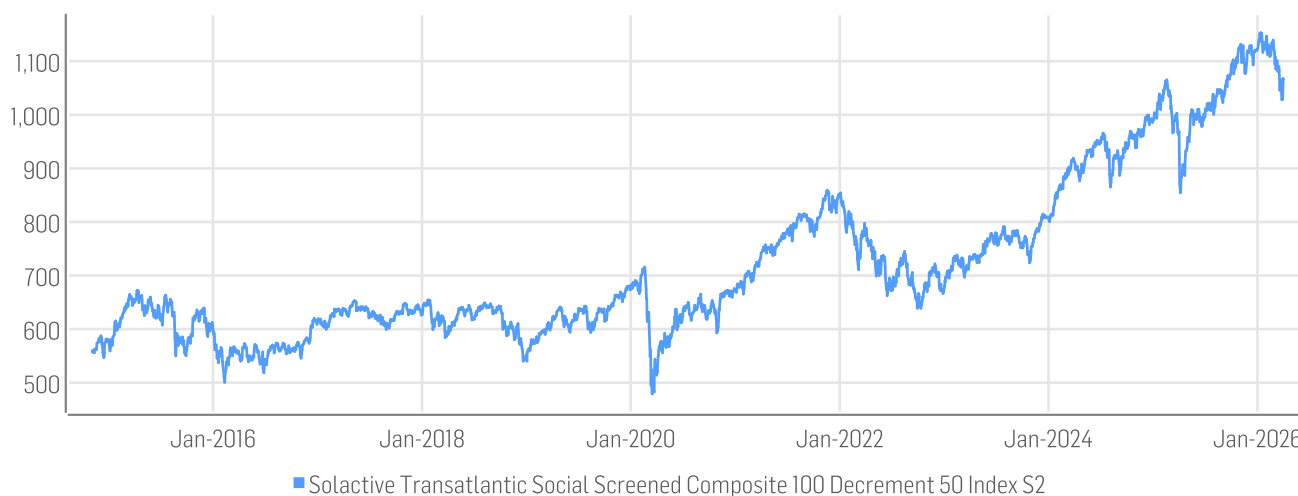


Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

DESCRIPTION

Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2 aims to track the performance of the Solactive Transatlantic Social Screened 100 Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|----------------------------------------------|
| ISIN / WKN | DE000SLOQX31 / SLOQX3 | Base Value / Base Date | 557.63 Points / 5.11.2014 |
| Bloomberg / Reuters | SOTS100D Index / .SOTS100D | Last Price | 1066.34 |
| Index Calculator | Solactive AG | Dividends | 50 AR Points |
| Index Type | Adjusted Return | Calculation | 01:00 AM to 10:58 PM (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 11.05.2014 |
| Index Members | 101 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.54% | -5.00% | -2.39% | 24.79% | -5.01% | 91.23% |
| Performance (p.a.) | | | | | | 5.85% |
| Volatility (p.a.) | 19.49% | 16.29% | 15.09% | 14.62% | 16.29% | 16.94% |
| High | 1108.25 | 1153.34 | 1153.34 | 1153.34 | 1153.34 | 1153.34 |
| Low | 1028.51 | 1028.51 | 1028.51 | 854.51 | 1028.51 | 478.82 |
| Sharpe Ratio* | -1.48 | -1.27 | -0.45 | 1.59 | -1.25 | 0.23 |
| Max. Drawdown | -7.20% | -10.82% | -10.82% | -10.82% | -10.82% | -33.11% |
| VaR 95 \ 99 | | | | -25.7% \ -37.3% | | -27.0% \ -48.3% |
| CVaR 95 \ 99 | | | | -32.6% \ -46.5% | | -42.1% \ -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).

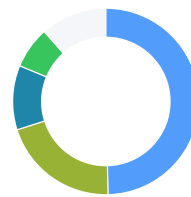
COMPOSITION BY CURRENCIES

- 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 | 3.35% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 3.15% |
| SAP SE | SAP GY Equity | DE | EUR | 3.02% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 2.55% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 2.42% |
| TESLA INC | TSLA UW Equity | US | USD | 2.39% |
| SIEMENS ENERGY AG | ENR GY Equity | DE | EUR | 2.21% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 2.11% |

FACTSHEET - AS OF 02-Apr-2026

Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------------|-----------------|---------|----------|------------------|
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 2.03% |
| SANOFI SA | SAN FP Equity | FR | EUR | 1.75% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 1.65% |
| L OREAL SA | OR FP Equity | FR | EUR | 1.59% |
| INTESA SANPAOLO SPA | ISP IM Equity | IT | EUR | 1.51% |
| AXA SA | CS FP Equity | FR | EUR | 1.35% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 1.34% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 1.16% |
| ESSILORLUXOTTICA | EL FP Equity | FR | EUR | 1.12% |
| INDUSTRIA DE DISENO TEXTIL SA | ITX SQ Equity | ES | EUR | 1.12% |
| HERMES INTERNATIONAL SCA | RMS FP Equity | FR | EUR | 1.08% |
| COSTCO WHOLESALE CORP | COST UW Equity | US | USD | 1.03% |
| INFINEON TECHNOLOGIES AG | IFX GY Equity | DE | EUR | 1.01% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 0.94% |
| MICRON TECHNOLOGY INC | MU UW Equity | US | USD | 0.94% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 0.90% |
| DANONE SA | BN FP Equity | FR | EUR | 0.87% |
| ABBVIE INC | ABBV UN Equity | US | USD | 0.84% |
| SOCIETE GENERALE SA CLASS A | GLE FP Equity | FR | EUR | 0.83% |
| ADVANCED MICRO DEVICES | AMD UW Equity | US | USD | 0.80% |
| CATERPILLAR INC | CAT UN Equity | US | USD | 0.77% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 0.76% |
| KONINKLIJKE AHOLD DELHAIZE N | AD NA Equity | NL | EUR | 0.74% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 0.74% |
| CISCO SYSTEMS INC | CSCO UW Equity | US | USD | 0.72% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 0.72% |
| CAIXABANK SA | CABK SQ Equity | ES | EUR | 0.71% |
| MERCK & CO. INC. | MRK UN Equity | US | USD | 0.69% |
| LEGRAND SA | LR FP Equity | FR | EUR | 0.68% |
| ORANGE SA | ORA FP Equity | FR | EUR | 0.67% |
| ASSICURAZIONI GENERALI SPA | G IM Equity | IT | EUR | 0.64% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 0.63% |
| APPLIED MATERIALS INC | AMAT UW Equity | US | USD | 0.63% |
| COMPAGNIE DE SAINT GOBAIN SA | SGO FP Equity | FR | EUR | 0.63% |
| UCB SA | UCB BB Equity | BE | EUR | 0.63% |
| ASM INTERNATIONAL NV | ASM NA Equity | NL | EUR | 0.62% |
| PRYSMIAN SPA | PRY IM Equity | IT | EUR | 0.59% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 0.58% |
| GE VERNOVA LLC | GEV UN Equity | US | USD | 0.56% |
| ORACLE CORP | ORCL UN Equity | US | USD | 0.56% |
| LINDE PLC | LIN UW Equity | IE | USD | 0.54% |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity | US | USD | 0.53% |
| INTEL CORP | INTC UW Equity | US | USD | 0.51% |
| PEPSICO INC | PEP UW Equity | US | USD | 0.49% |

FACTSHEET - AS OF 02-Apr-2026

Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|-----------------|---------|----------|------------------|
| VERIZON COMMUNICATIONS INC | VZ UN Equity | US | USD | 0.48% |
| CITIGROUP INC | C UN Equity | US | USD | 0.47% |
| AT&T | T UN Equity | US | USD | 0.46% |
| ADIDAS AG | ADS GY Equity | DE | EUR | 0.45% |
| HEIDELBERG MATERIALS AG | HEI GY Equity | DE | EUR | 0.45% |
| TEXAS INSTRUMENTS INC | TXN UW Equity | US | USD | 0.40% |
| WALT DISNEY CO/THE | DIS UN Equity | US | USD | 0.39% |
| SALESFORCE INC | CRM UN Equity | US | USD | 0.39% |
| ARCELORMITTAL SA | MT NA Equity | LU | EUR | 0.38% |
| KERING SA | KER FP Equity | FR | EUR | 0.38% |
| STMICROELECTRONICS NV | STMPA FP Equity | NL | EUR | 0.38% |
| INTUITIVE SURGICAL INC | ISRG UW Equity | US | USD | 0.37% |
| PFIZER INC | PFE UN Equity | US | USD | 0.37% |
| VOLKSWAGEN AG PREF | VOW3 GY Equity | DE | EUR | 0.36% |
| UBER TECHNOLOGIES INC | UBER UN Equity | US | USD | 0.33% |
| CREDIT AGRICOLE SA | ACA FP Equity | FR | EUR | 0.32% |
| ABN AMRO BANK NV | ABN NA Equity | NL | EUR | 0.32% |
| VONOVIA SE | VNA GY Equity | DE | EUR | 0.32% |
| CAPGEMINI SA | CAP FP Equity | FR | EUR | 0.32% |
| BPER BANCA | BPE IM Equity | IT | EUR | 0.32% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 0.31% |
| TELEFONICA SA | TEF SQ Equity | ES | EUR | 0.30% |
| BANCO DE SABADELL SA | SAB SQ Equity | ES | EUR | 0.29% |
| BE SEMICONDUCTOR INDUSTRIES NV | BESI NA Equity | NL | EUR | 0.27% |
| INTUIT INC | INTU UW Equity | US | USD | 0.26% |
| PALO ALTO NETWORKS INC | PANW UW Equity | US | USD | 0.26% |
| STELLANTIS NV | STLAM IM Equity | NL | EUR | 0.26% |
| DASSAULT SYSTEMES SA | DSY FP Equity | FR | EUR | 0.24% |
| SERVICENOW INC | NOW UN Equity | US | USD | 0.24% |
| ADOBE INC | ADBE UW Equity | US | USD | 0.23% |
| MONCLER SPA | MONC IM Equity | IT | EUR | 0.23% |
| CROWDSTRIKE HOLDINGS INC | CRWD UW Equity | US | USD | 0.23% |
| WESTERN DIGITAL CORP | WDC UW Equity | US | USD | 0.23% |
| SIEMENS HEALTHINEERS AG | SHL GY Equity | DE | EUR | 0.21% |
| SEAGATE TECHNOLOGY HOLDINGS PLC | STX UW Equity | IE | USD | 0.20% |
| MERCADOLIBRE INC | MELI UW Equity | US | USD | 0.18% |
| TELECOM ITALIA SPA | TIT IM Equity | IT | EUR | 0.14% |
| LUMENTUM HOLDINGS INC | LITE UW Equity | US | USD | 0.13% |
| NIKE INC | NKE UN Equity | US | USD | 0.12% |
| SAIPEM SPA | SPM IM Equity | IT | EUR | 0.11% |
| FORD MOTOR CO | F UN Equity | US | USD | 0.10% |
| EUR-CASH | EUR-CASH | DE | EUR | -0.01% |

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