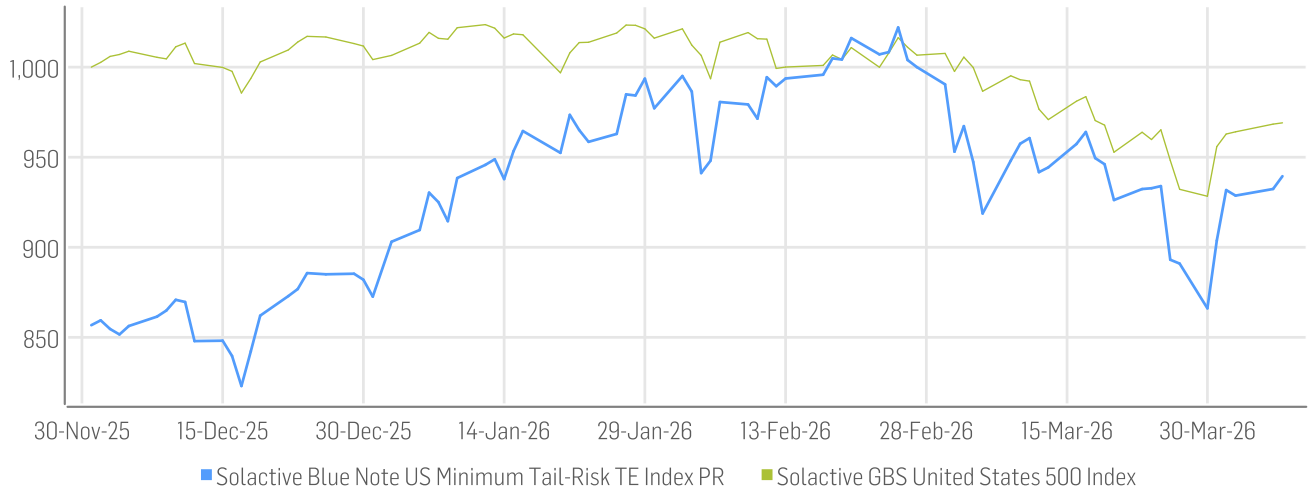
FACTSHEET - AS OF 07-Apr-2026
Solactive Blue Note US Minimum Tail-Risk TE Index PR

DESCRIPTION

Solactive Blue Note US Minimum Tail-Risk TE Index is a representation of securities that exhibit favorable downside risk characteristics while controlling tail-risk tracking error.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0TLP9 / SL0TLP	Base Value / Base Date	1000 Points / 27.02.2026
Bloomberg / Reuters	/ .SBNMTRP	Last Price	939.46
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 27.02.2026
Index Members	13		

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STATISTICS

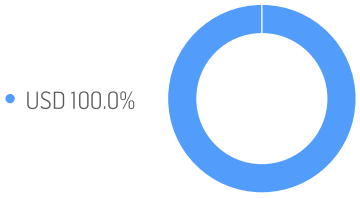
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.25%	1.56%			7.66%	-6.05%
Performance (p.a.)						-44.28%
Volatility (p.a.)	31.91%	28.50%			28.84%	32.83%
High	964.00	1022.04			1022.04	1000.00
Low	866.11	866.11			866.11	866.11
Sharpe Ratio*	0.86	0.10			0.98	-1.46
Max. Drawdown	-10.15%	-15.26%			-15.26%	-13.39%
VaR 95 \ 99						-61.1% \ -71.0%
CVaR 95 \ 99						

* 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).

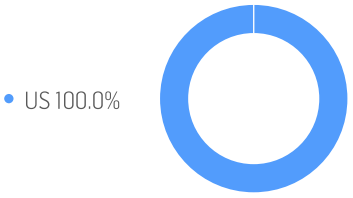
STATISTICS - GBS - Solactive GBS United States 500 Index

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	-4.62%	-2.16%	23.69%	-3.50%	-3.73%
Performance (p.a.)						-29.97%
Volatility (p.a.)	18.24%	14.57%	13.92%	13.26%	14.32%	17.00%
High	5288.11	5439.06	5439.06	5439.06	5439.06	5354.21
Low	4932.79	4932.79	4932.79	4006.58	4932.79	4932.79
Sharpe Ratio*	-1.28	-1.45	-0.57	1.54	-1.13	-1.98
Max. Drawdown	-6.72%	-9.31%	-9.31%	-9.31%	-9.31%	-7.87%
VaR 95 \ 99				-24.9% \ -35.5%		-27.1% \ -28.2%
CVaR 95 \ 99				-30.2% \ -40.9%		

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	10.43%
CATERPILLAR INC	CAT UN Equity	US	USD	10.38%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	10.22%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	10.21%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	10.13%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	9.75%
NEWMONT CORP	NEM UN Equity	US	USD	9.39%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	9.36%
MCKESSON CORP	MCK UN Equity	US	USD	7.90%
HCA HEALTHCARE INC	HCA UN Equity	US	USD	6.29%

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The index is launched on 27-Feb-2026. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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