

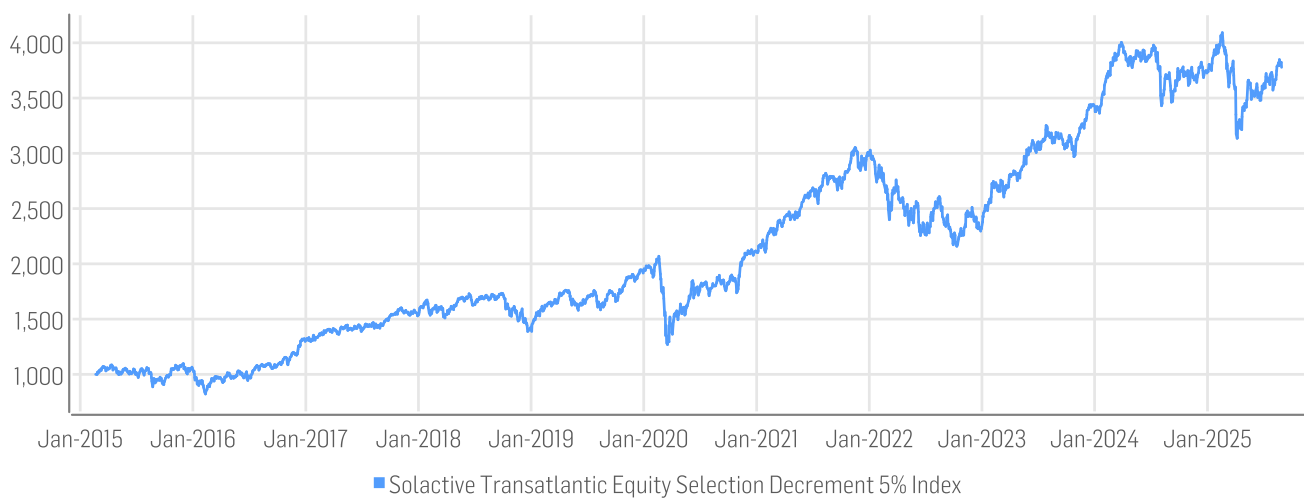
FACTSHEET - AS OF 29-Aug-2025

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	1000.0 Points / 02.20.2015
Bloomberg / Reuters	SOLATS5 Index / .SOLATS5	Last Price	3777.94
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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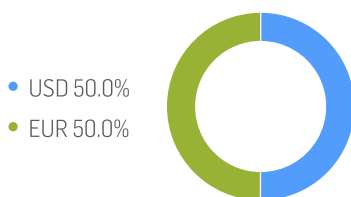
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STATISTICS

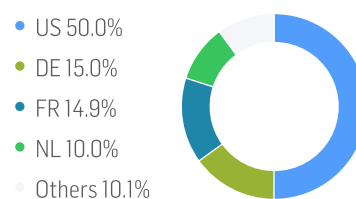
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.19%	6.96%	-3.97%	4.63%	1.37%	263.87%
Performance (p.a.)						15.30%
Volatility (p.a.)	15.23%	15.16%	23.59%	20.05%	21.74%	20.85%
High	3848.09	3848.09	3886.03	4092.08	4092.08	4092.08
Low	3572.03	3479.19	3135.45	3135.45	3135.45	1038.26
Sharpe Ratio*	1.85	1.94	-0.42	0.14	0.01	0.64
Max. Drawdown	-3.38%	-4.30%	-20.30%	-23.38%	-23.38%	-38.63%
VaR 95 \ 99				-28.1% \ -51.6%		-31.6% \ -57.6%
CVaR 95 \ 99				-48.7% \ -98.4%		-50.5% \ -89.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	5.17%
SALESFORCE INC	CRM UN Equity	US	USD	5.08%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.07%
ELI LILLY & CO	LLY UN Equity	US	USD	5.05%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.05%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.05%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.04%
STELLANTIS NV	STLAM IM Equity	NL	EUR	5.04%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.02%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	5.02%
BOEING CO/THE	BA UN Equity	US	USD	5.01%
BASF SE	BAS GY Equity	DE	EUR	5.00%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.97%
META PLATFORMS INC	META UW Equity	US	USD	4.96%
ADIDAS AG	ADS GY Equity	DE	EUR	4.96%

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Company	Ticker	Country	Currency	Index Weight (%)
INTEL CORP	INTC UW Equity	US	USD	4.93%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.92%
PERNOD RICARD SA	RI FP Equity	FR	EUR	4.90%
NVIDIA CORP	NVDA UW Equity	US	USD	4.88%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	4.87%

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