FACTSHEET - AS OF 08-Aug-2025
Solactive Transatlantic Social Screened Composite 50 Decrement 50 EUR Index

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0GVS9 / SL0GVS	Base Value / Base Date	530.49 Points / 02.06.2019
Bloomberg / Reuters	SOTSC50D Index / .SOTSC50D	Last Price	1077.24
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	01:00 AM to 10:00 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.06.2019
Index Members	50		

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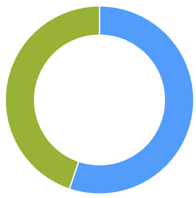
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.85%	10.23%	1.32%	15.38%	4.79%	97.53%
Performance (p.a.)						11.63%
Volatility (p.a.)	15.64%	15.22%	21.58%	18.65%	20.95%	19.94%
High	1077.24	1077.24	1091.61	1091.61	1091.61	1091.61
Low	1034.95	998.11	856.73	856.73	856.73	449.88
Sharpe Ratio*	2.48	3.06	0.04	0.73	0.29	0.49
Max. Drawdown	-3.38%	-3.38%	-21.52%	-21.52%	-21.52%	-33.40%
VaR 95 \ 99				-29.3% \ -48.4%		-29.3% \ -56.3%
CVaR 95 \ 99				-47.1% \ -89.1%		-49.7% \ -85.9%

* 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).

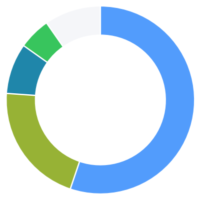
COMPOSITION BY CURRENCIES

- USD 55.2%
- EUR 44.8%



COMPOSITION BY COUNTRIES

- US 55.2%
- DE 20.9%
- FR 8.7%
- ES 5.5%
- Others 9.7%



TOP COMPONENTS AS OF 08-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.77%

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The index is launched on 02-Jun-2019. 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.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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