

FACTSHEET - AS OF 08-May-2025

Solactive Transatlantic Social Screened 100 Index NTR

DESCRIPTION

The Index intends to track the performance of the 100 most liquid companies in Eurozone and United States that exhibit high Social and ESG Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. It calculates as a NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONMP	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	/ .SOTS100N	Last Price	2043.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.11.2019
Index Members	100		

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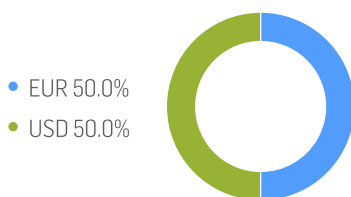
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STATISTICS

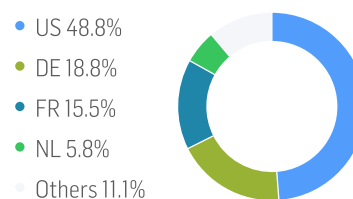
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.11%	-6.36%	2.02%	9.30%	-0.81%	104.34%
Performance (p.a.)						13.87%
Volatility (p.a.)	18.34%	22.98%	18.37%	15.96%	20.73%	18.53%
High	2043.43	2239.18	2239.18	2239.18	2239.18	2239.18
Low	1822.66	1807.84	1807.84	1771.84	1807.84	748.14
Sharpe Ratio*	16.36	-1.11	0.11	0.46	-0.21	0.63
Max. Drawdown	-2.15%	-19.26%	-19.26%	-19.26%	-19.26%	-32.72%
VaR 95 \ 99				-27.0% \ -46.7%		-27.2% \ -54.1%
CVaR 95 \ 99				-42.9% \ -84.4%		-46.1% \ -85.8%

* 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 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.35%
SAP SE	SAP GY Equity	DE	EUR	4.23%
NVIDIA CORP	NVDA UW Equity	US	USD	3.98%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.93%
APPLE INC	AAPL UW Equity	US	USD	3.85%
SIEMENS AG	SIE GY Equity	DE	EUR	3.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.82%
BROADCOM INC	AVGO UW Equity	US	USD	2.80%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.63%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.33%

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The index is launched on 06-Nov-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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