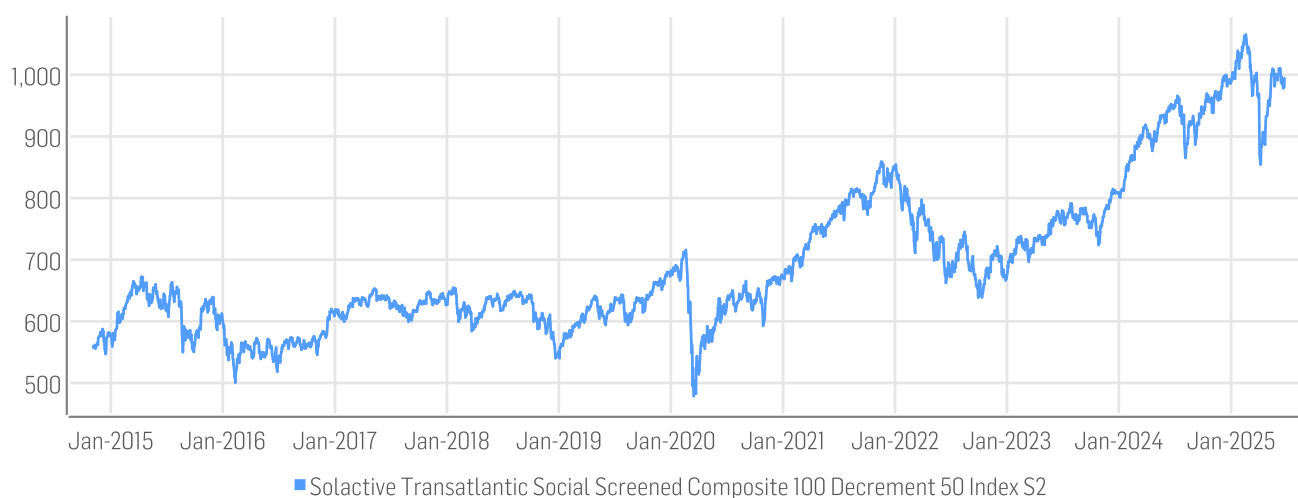


Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

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	DE000SLQX31 / SLQX3	Base Value / Base Date	557.63 Points / 11.05.2014
Bloomberg / Reuters	SOTS100D Index / .SOTS100D	Last Price	994.33
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		

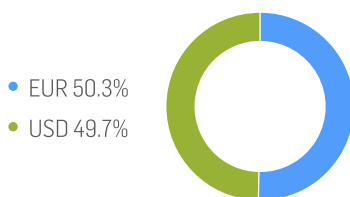
FACTSHEET - AS OF 24-Jun-2025
Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

STATISTICS

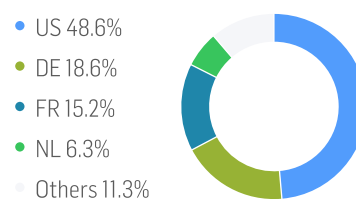
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.31%	0.40%	0.41%	5.19%	0.85%	78.31%
Performance (p.a.)						5.59%
Volatility (p.a.)	12.65%	23.18%	19.23%	16.68%	19.36%	17.15%
High	1010.24	1010.24	1065.16	1065.16	1065.16	1065.16
Low	978.17	854.51	854.51	854.51	854.51	478.82
Sharpe Ratio*	1.20	-0.01	-0.06	0.20	-0.01	0.21
Max. Drawdown	-3.17%	-13.72%	-19.78%	-19.78%	-19.78%	-33.11%
VaR 95 \ 99				-27.9% \ -47.0%		-27.3% \ -48.7%
CVaR 95 \ 99				-43.3% \ -84.6%		-42.7% \ -72.3%

* 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 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.58%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.44%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.30%
SAP SE	SAP GY Equity	DE	EUR	4.10%
APPLE INC	AAPL UW Equity	US	USD	3.56%
BROADCOM INC	AVGO UW Equity	US	USD	3.24%
SIEMENS AG	SIE GY Equity	DE	EUR	3.11%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.59%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.58%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.29%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.09%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.07%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.00%
SANOFI SA	SAN FP Equity	FR	EUR	1.81%

FACTSHEET - AS OF 24-Jun-2025
Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	1.76%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.62%
L OREAL SA	OR FP Equity	FR	EUR	1.59%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.57%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.46%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	1.44%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.44%
AXA SA	CS FP Equity	FR	EUR	1.41%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.39%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.37%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.20%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.18%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.16%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.00%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.98%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	0.97%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	0.96%
HOME DEPOT INC	HD UN Equity	US	USD	0.95%
ORACLE CORP	ORCL UN Equity	US	USD	0.94%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	0.91%
DANONE SA	BN FP Equity	FR	EUR	0.88%
ABBVIE INC	ABBV UN Equity	US	USD	0.87%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	0.87%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.82%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	0.80%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.74%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	0.73%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.72%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.68%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.67%
SALESFORCE INC	CRM UN Equity	US	USD	0.67%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	0.65%
ADIDAS AG	ADS GY Equity	DE	EUR	0.65%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.60%
LINDE PLC	LIN UW Equity	IE	USD	0.58%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	0.57%
SERVICENOW INC	NOW UN Equity	US	USD	0.55%
LEGRAND SA	LR FP Equity	FR	EUR	0.54%
AT&T	T UN Equity	US	USD	0.54%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.54%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.53%
COMMERZBANK AG	CBK GY Equity	DE	EUR	0.52%
CAIXABANK SA	CABK SQ Equity	ES	EUR	0.51%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	0.50%

FACTSHEET - AS OF 24-Jun-2025

Solactive Transatlantic Social Screened Composite 100 Decrement 50 Index S2

Company	Ticker	Country	Currency	Index Weight (%)
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	0.50%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	0.50%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	0.49%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.48%
PEPSICO INC	PEP UW Equity	US	USD	0.48%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.48%
ORANGE SA	ORA FP Equity	FR	EUR	0.47%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.47%
QUALCOMM INC	QCOM UW Equity	US	USD	0.46%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	0.45%
CAPGEMINI SA	CAP FP Equity	FR	EUR	0.44%
ADOBE INC	ADBE UW Equity	US	USD	0.43%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.43%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	0.41%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	0.41%
CITIGROUP INC	C UN Equity	US	USD	0.40%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.39%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	0.38%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	0.38%
PFIZER INC	PFE UN Equity	US	USD	0.37%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	0.36%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	0.35%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	0.35%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	0.33%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	0.33%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	0.32%
STELLANTIS NV	STLAM IM Equity	NL	EUR	0.32%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.31%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	0.30%
INTEL CORP	INTC UW Equity	US	USD	0.26%
KERING SA	KER FP Equity	FR	EUR	0.25%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.23%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	0.22%
MONCLER SPA	MONC IM Equity	IT	EUR	0.20%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	0.20%
NIKE INC	NKE UN Equity	US	USD	0.19%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	0.17%
BPER BANCA	BPE IM Equity	IT	EUR	0.16%
FORD MOTOR CO	F UN Equity	US	USD	0.11%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.08%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.06%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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