

# FACTSHEET - AS OF 24-Oct-2025

## Solactive Transatlantic Social Screened 100 60US / 40EZ Index TR

### 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 TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                           |                        |                                             |
|---------------------|---------------------------|------------------------|---------------------------------------------|
| ISIN / WKN          | SL0R50                    | Base Value / Base Date | 1000 Points / 06.11.2019                    |
| Bloomberg / Reuters | STSSI00T Index/ .STSSI00T | Last Price             | 2558.72                                     |
| Index Calculator    | Solactive AG              | Dividends              | Reinvested                                  |
| Index Type          | 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       | 99                        |                        |                                             |

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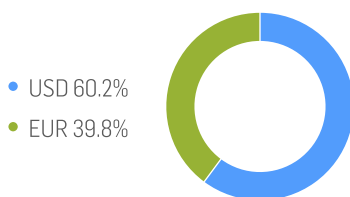
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### STATISTICS

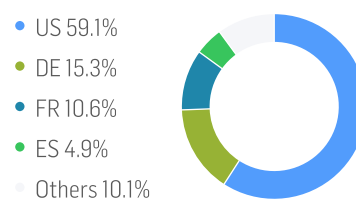
| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.18%   | 10.64%  | 23.53%  | 20.32%          | 15.73%  | 155.87%         |
| Performance (p.a.) |         |         |         |                 |         | 17.06%          |
| Volatility (p.a.)  | 13.05%  | 12.58%  | 12.92%  | 16.36%          | 17.14%  | 18.50%          |
| High               | 2558.72 | 2558.72 | 2558.72 | 2558.72         | 2558.72 | 2558.72         |
| Low                | 2451.98 | 2275.61 | 2073.06 | 1906.19         | 1906.19 | 764.47          |
| Sharpe Ratio*      | 4.81    | 3.88    | 3.99    | 1.14            | 1.04    | 0.82            |
| Max. Drawdown      | -2.43%  | -3.50%  | -3.50%  | -19.86%         | -19.86% | -31.94%         |
| VaR 95 \ 99        |         |         |         | -22.5% \ -42.2% |         | -26.8% \ -52.7% |
| CVaR 95 \ 99       |         |         |         | -41.5% \ -87.4% |         | -45.7% \ -84.1% |

\* 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-Oct-2025

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| APPLE INC             | AAPL UW Equity  | US      | USD      | 5.27%            |
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 4.84%            |
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 4.41%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 4.27%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 4.14%            |
| ASML HOLDING NV       | ASML NA Equity  | NL      | EUR      | 3.98%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 3.63%            |
| TESLA INC             | TSLA UW Equity  | US      | USD      | 3.33%            |
| SAP SE                | SAP GY Equity   | DE      | EUR      | 2.66%            |
| SIEMENS AG            | SIE GY Equity   | DE      | EUR      | 2.62%            |

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