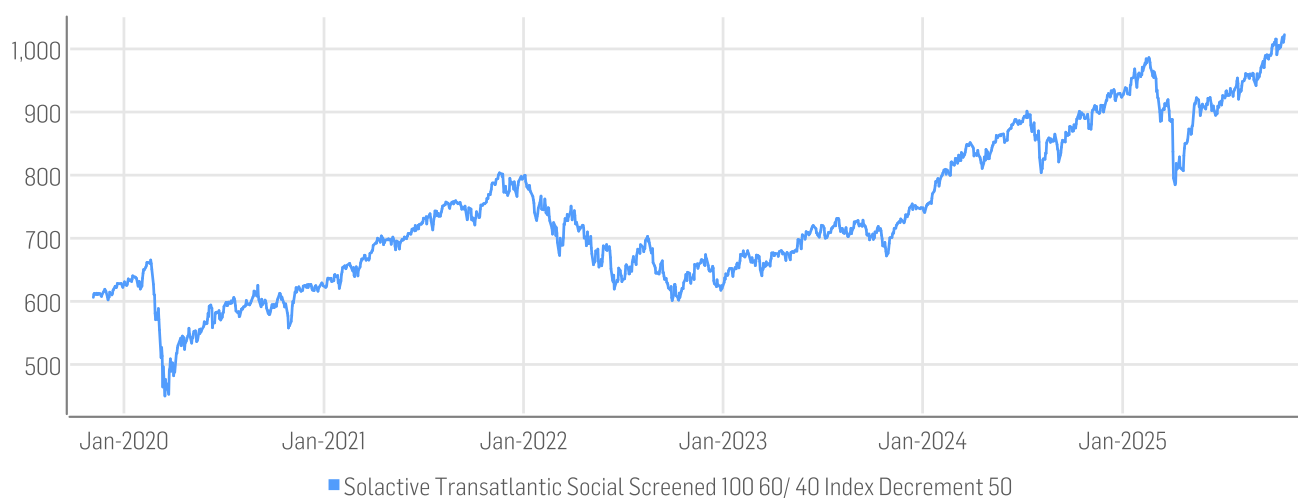


Solactive Transatlantic Social Screened 100 60/ 40 Index Decrement 50

DESCRIPTION

Solactive Transatlantic Social Screened 100 60/ 40 Index Decrement 50 aims to track the performance of the Solactive Transatlantic Social Screened 100 60US / 40EZ Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLORYN1 / SLORYN	Base Value / Base Date	606.24 Points / 06.11.2019
Bloomberg / Reuters	STSSI00 Index / .STSSI00	Last Price	1022.64
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 06.11.2019
Index Members	99		

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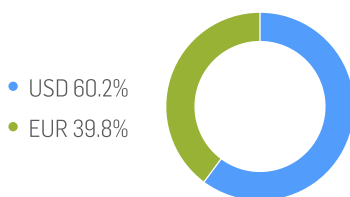
Solactive Transatlantic Social Screened 100 60/ 40 Index Decrement 50

STATISTICS

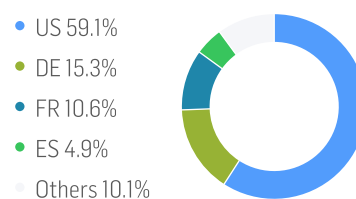
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.76%	9.23%	20.29%	14.07%	10.74%	68.69%
Performance (p.a.)						9.16%
Volatility (p.a.)	12.98%	12.54%	12.88%	16.34%	17.13%	18.51%
High	1022.64	1022.64	1022.64	1022.64	1022.64	1022.64
Low	983.85	920.28	850.41	784.70	784.70	450.01
Sharpe Ratio*	4.22	3.28	3.38	0.76	0.67	0.39
Max. Drawdown	-2.45%	-3.53%	-3.53%	-20.44%	-20.44%	-32.38%
VaR 95 \ 99				-22.7% \ -42.4%		-27.2% \ -53.2%
CVaR 95 \ 99				-41.8% \ -87.6%		-46.3% \ -84.7%

* 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 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%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.28%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.99%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.98%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.78%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.63%

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Solactive Transatlantic Social Screened 100 60/ 40 Index Decrement 50

Company	Ticker	Country	Currency	Index Weight (%)
SANOFI SA	SAN FP Equity	FR	EUR	1.42%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.40%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.36%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.33%
ORACLE CORP	ORCL UN Equity	US	USD	1.27%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.27%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.26%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.25%
L OREAL SA	OR FP Equity	FR	EUR	1.22%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.16%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.13%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.12%
ABBVIE INC	ABBV UN Equity	US	USD	1.10%
HOME DEPOT INC	HD UN Equity	US	USD	1.05%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	1.04%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.03%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	0.98%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.98%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.94%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.90%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	0.80%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	0.78%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.77%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.77%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	0.76%
DANONE SA	BN FP Equity	FR	EUR	0.72%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	0.67%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	0.67%
SALESFORCE INC	CRM UN Equity	US	USD	0.65%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	0.63%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	0.60%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	0.60%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.60%
PEPSICO INC	PEP UW Equity	US	USD	0.57%
LINDE PLC	LIN UW Equity	IE	USD	0.57%
BASF SE	BAS GY Equity	DE	EUR	0.57%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.56%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	0.55%
LEGRAND SA	LR FP Equity	FR	EUR	0.54%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	0.53%
SERVICENOW INC	NOW UN Equity	US	USD	0.53%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	0.53%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	0.52%
QUALCOMM INC	QCOM UW Equity	US	USD	0.51%

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Company	Ticker	Country	Currency	Index Weight (%)
INTUIT INC	INTU UW Equity	US	USD	0.51%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.50%
AT&T	T UN Equity	US	USD	0.50%
CITIGROUP INC	C UN Equity	US	USD	0.49%
INTEL CORP	INTC UW Equity	US	USD	0.46%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	0.46%
ADIDAS AG	ADS GY Equity	DE	EUR	0.45%
CAIXABANK SA	CABK SQ Equity	ES	EUR	0.44%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.43%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	0.42%
ADOBE INC	ADBE UW Equity	US	USD	0.41%
COMMERZBANK AG	CBK GY Equity	DE	EUR	0.41%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	0.39%
PFIZER INC	PFE UN Equity	US	USD	0.39%
ORANGE SA	ORA FP Equity	FR	EUR	0.38%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.37%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	0.37%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.37%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.35%
PROGRESSIVE CORP	PGR UN Equity	US	USD	0.35%
KERING SA	KER FP Equity	FR	EUR	0.34%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	0.33%
ANALOG DEVICES INC	ADI UW Equity	US	USD	0.32%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.29%
CAPGEMINI SA	CAP FP Equity	FR	EUR	0.29%
MERCADOLIBRE INC	MELI UW Equity	US	USD	0.28%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	0.27%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	0.26%
TELEFONICA SA	TEF SQ Equity	ES	EUR	0.26%
AENA SME SA	AENA SQ Equity	ES	EUR	0.25%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	0.25%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	0.23%
NIKE INC	NKE UN Equity	US	USD	0.22%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	0.20%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.18%
BPER BANCA	BPE IM Equity	IT	EUR	0.15%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.15%
FORD MOTOR CO	F UN Equity	US	USD	0.15%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.07%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.04%

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