FACTSHEET - AS OF 02-Apr-2026
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 / 6.2.2019
Bloomberg / Reuters	SOTSC50D Index / .SOTSC50D	Last Price	1085.08
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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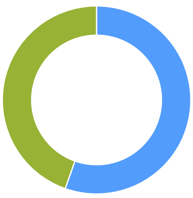
STATISTICS

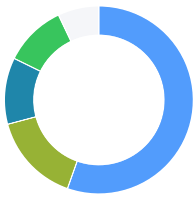
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	-6.97%	-4.63%	26.65%	-6.92%	104.54%
Performance (p.a.)						10.52%
Volatility (p.a.)	20.24%	17.90%	16.80%	16.61%	17.90%	19.30%
High	1129.58	1198.82	1198.82	1198.82	1198.82	1198.82
Low	1043.58	1043.58	1043.58	856.73	1043.58	449.88
Sharpe Ratio*	-1.47	-1.53	-0.66	1.52	-1.49	0.45
Max. Drawdown	-7.61%	-12.95%	-12.95%	-12.95%	-12.95%	-33.40%
VaR 95 \ 99				-25.9% \ -43.5%		-28.6% \ -54.1%
CVaR 95 \ 99				-35.7% \ -50.4%		-47.6% \ -82.4%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.42%

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