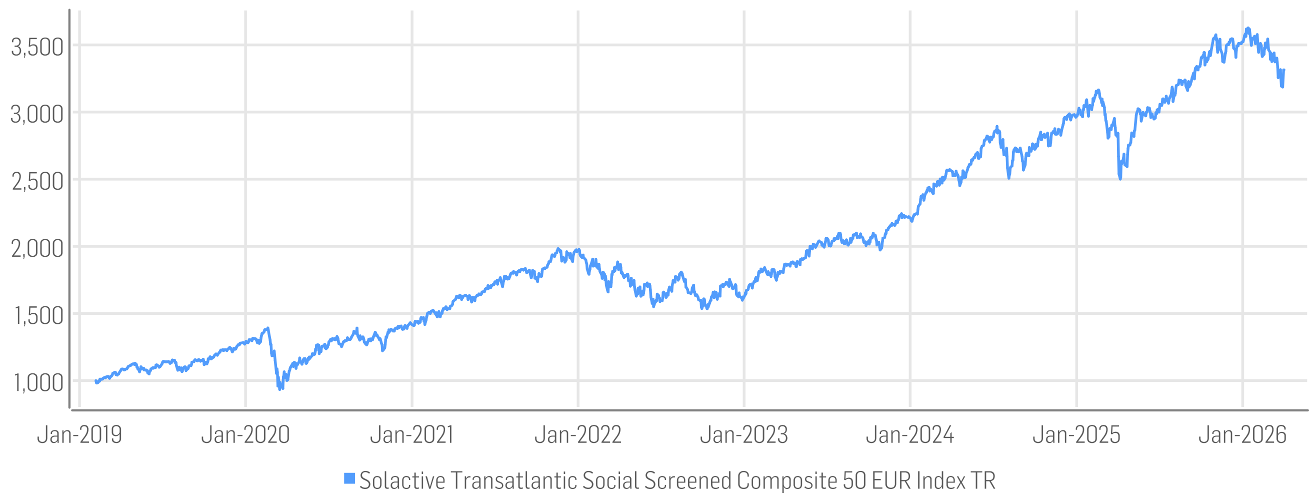
FACTSHEET - AS OF 02-Apr-2026
Solactive Transatlantic Social Screened Composite 50 EUR Index TR

DESCRIPTION

The Index intends to track the performance of the 50 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	SL0NSN	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SOTSC50T Index/ .SOTSC50T	Last Price	3314.24
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 06.02.2019
Index Members	50		

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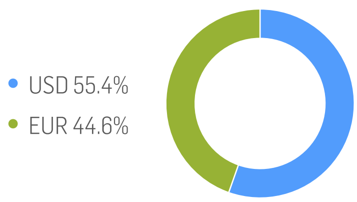
STATISTICS

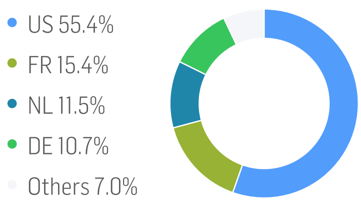
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.29%	-5.95%	-2.54%	32.55%	-5.88%	231.42%
Performance (p.a.)						18.24%
Volatility (p.a.)	20.29%	17.91%	16.82%	16.63%	17.91%	19.29%
High	3439.87	3626.73	3626.73	3626.73	3626.73	3626.73
Low	3186.27	3186.27	3186.27	2500.42	3186.27	933.13
Sharpe Ratio*	-1.31	-1.34	-0.42	1.87	-1.30	0.85
Max. Drawdown	-7.37%	-12.14%	-12.14%	-12.14%	-12.14%	-32.97%
VaR 95 \ 99				-25.7% \ -43.3%		-28.2% \ -53.4%
CVaR 95 \ 99				-35.5% \ -50.0%		-47.1% \ -81.9%

* 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%
NVIDIA CORP	NVDA UW Equity	US	USD	9.93%
APPLE INC	AAPL UW Equity	US	USD	8.83%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.57%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.80%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.12%
SIEMENS AG	SIE GY Equity	DE	EUR	3.73%
SAP SE	SAP GY Equity	DE	EUR	3.60%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.55%
BROADCOM INC	AVGO UW Equity	US	USD	3.51%

DISCLAIMER