

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	513.13 Points / 5.11.2014
Bloomberg / Reuters	STSS100 Index / .STSS100	Last Price	978.09
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	100		

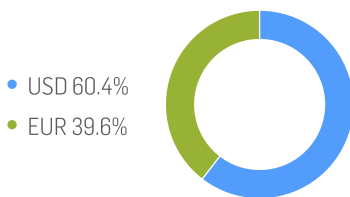
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STATISTICS

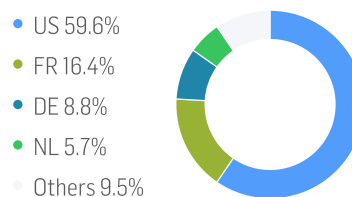
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	-6.77%	-3.68%	20.74%	-5.35%	90.61%
Performance (p.a.)						5.81%
Volatility (p.a.)	18.19%	16.12%	15.30%	14.46%	15.95%	17.13%
High	1011.88	1060.06	1060.06	1060.06	1060.06	1060.06
Low	943.57	943.57	943.57	806.95	943.57	450.01
Sharpe Ratio*	-1.22	-1.66	-0.61	1.32	-1.29	0.23
Max. Drawdown	-6.75%	-10.99%	-10.99%	-10.99%	-10.99%	-32.38%
VaR 95 \ 99				-23.3% \ -39.1%		-27.1% \ -48.9%
CVaR 95 \ 99				-32.6% \ -46.8%		-42.4% \ -71.1%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.02%
NVIDIA CORP	NVDA UW Equity	US	USD	4.85%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.83%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.56%
BROADCOM INC	AVGO UW Equity	US	USD	4.23%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.16%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.97%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.61%
TESLA INC	TSLA UW Equity	US	USD	2.73%
SIEMENS AG	SIE GY Equity	DE	EUR	2.50%
SAP SE	SAP GY Equity	DE	EUR	2.38%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.03%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.93%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.76%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.71%

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Company	Ticker	Country	Currency	Index Weight (%)
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.64%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.56%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.39%
SANOFI SA	SAN FP Equity	FR	EUR	1.38%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.33%
L OREAL SA	OR FP Equity	FR	EUR	1.26%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.23%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.22%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.15%
AXA SA	CS FP Equity	FR	EUR	1.08%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.08%
ABBVIE INC	ABBV UN Equity	US	USD	0.99%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.98%
CATERPILLAR INC	CAT UN Equity	US	USD	0.92%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.90%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	0.89%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	0.89%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.87%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.87%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	0.86%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.81%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	0.80%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	0.77%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.76%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	0.75%
DANONE SA	BN FP Equity	FR	EUR	0.70%
WELLS FARGO & CO	WFC UN Equity	US	USD	0.70%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.67%
GE VERNOVA LLC	GEV UN Equity	US	USD	0.67%
ORACLE CORP	ORCL UN Equity	US	USD	0.65%
INTEL CORP	INTC UW Equity	US	USD	0.64%
LINDE PLC	LIN UW Equity	IE	USD	0.63%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	0.62%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	0.61%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	0.60%
PEPSICO INC	PEP UW Equity	US	USD	0.57%
CITIGROUP INC	C UN Equity	US	USD	0.57%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	0.56%
CAIXABANK SA	CABK SQ Equity	ES	EUR	0.56%
LEGRAND SA	LR FP Equity	FR	EUR	0.55%
AT&T	T UN Equity	US	USD	0.54%
ORANGE SA	ORA FP Equity	FR	EUR	0.54%
UCB SA	UCB BB Equity	BE	EUR	0.51%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	0.51%

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Company	Ticker	Country	Currency	Index Weight (%)
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	0.51%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.50%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	0.49%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	0.47%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	0.47%
SALESFORCE INC	CRM UN Equity	US	USD	0.45%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	0.44%
PFIZER INC	PFE UN Equity	US	USD	0.42%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	0.39%
QUALCOMM INC	QCOM UW Equity	US	USD	0.36%
ADIDAS AG	ADS GY Equity	DE	EUR	0.35%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.35%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	0.32%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	0.32%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	0.31%
INTUIT INC	INTU UW Equity	US	USD	0.30%
KERING SA	KER FP Equity	FR	EUR	0.29%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.29%
SERVICENOW INC	NOW UN Equity	US	USD	0.28%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.28%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	0.28%
ADOBE INC	ADBE UW Equity	US	USD	0.27%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	0.26%
BPER BANCA	BPE IM Equity	IT	EUR	0.26%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.26%
VONOVIA SE	VNA GY Equity	DE	EUR	0.25%
CAPGEMINI SA	CAP FP Equity	FR	EUR	0.25%
TELEFONICA SA	TEF SQ Equity	ES	EUR	0.25%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	0.25%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	0.24%
MERCADOLIBRE INC	MELI UW Equity	US	USD	0.22%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.22%
STELLANTIS NV	STLAM IM Equity	NL	EUR	0.20%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	0.19%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	0.17%
MONCLER SPA	MONC IM Equity	IT	EUR	0.17%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.16%
NIKE INC	NKE UN Equity	US	USD	0.14%
FORD MOTOR CO	F UN Equity	US	USD	0.12%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.11%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.08%

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