

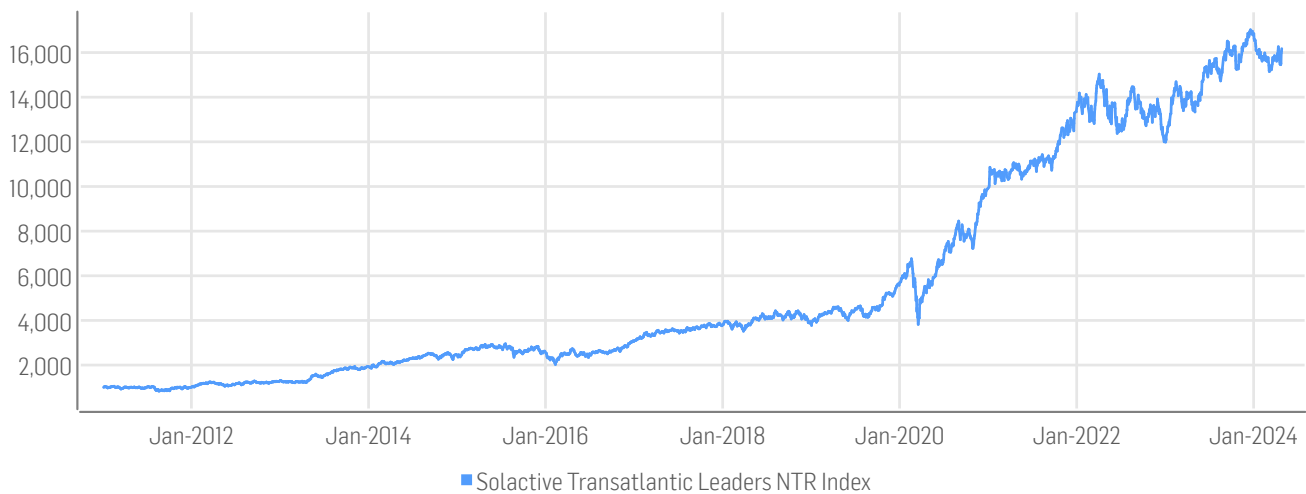
FACTSHEET - AS OF 26-Apr-2024

Solactive Transatlantic Leaders NTR Index

DESCRIPTION

Solactive Transatlantic Leaders NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEY59 / SLOEY5	Base Value / Base Date	1000 Points / 04.01.2011
Bloomberg / Reuters	/ .SOTRANLN	Last Price	16175.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2011
Index Members	5		

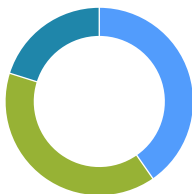
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.97%	2.21%	5.39%	20.57%	-3.64%	1517.59%
Performance (p.a.)						23.26%
Volatility (p.a.)	18.34%	15.52%	14.40%	15.77%	14.90%	22.81%
High	16261.88	16261.88	17022.19	17022.19	16847.91	17022.19
Low	15453.11	15145.09	15145.09	13337.75	15145.09	832.58
Sharpe Ratio*	1.25	0.35	0.51	1.08	-0.98	0.85
Max. Drawdown	-4.97%	-5.47%	-11.03%	-11.03%	-10.11%	-43.53%
VaR 95 \ 99				-22.4% \ -37.3%		-34.7% \ -55.8%
CVaR 95 \ 99				-33.2% \ -40.1%		-51.1% \ -85.0%

* 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).

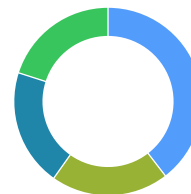
COMPOSITION BY CURRENCIES

- EUR 40.3%
- USD 39.5%
- GBP 20.1%



COMPOSITION BY COUNTRIES

- US 39.5%
- FR 20.3%
- GB 20.1%
- DE 20.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	20.27%
RIO TINTO PLC	RIO LN Equity	GB	GBP	20.14%
ALLIANZ SE	ALV GY Equity	DE	EUR	20.06%
APPLE INC	AAPL UW Equity	US	USD	19.84%
TESLA INC	TSLA UW Equity	US	USD	19.69%

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