

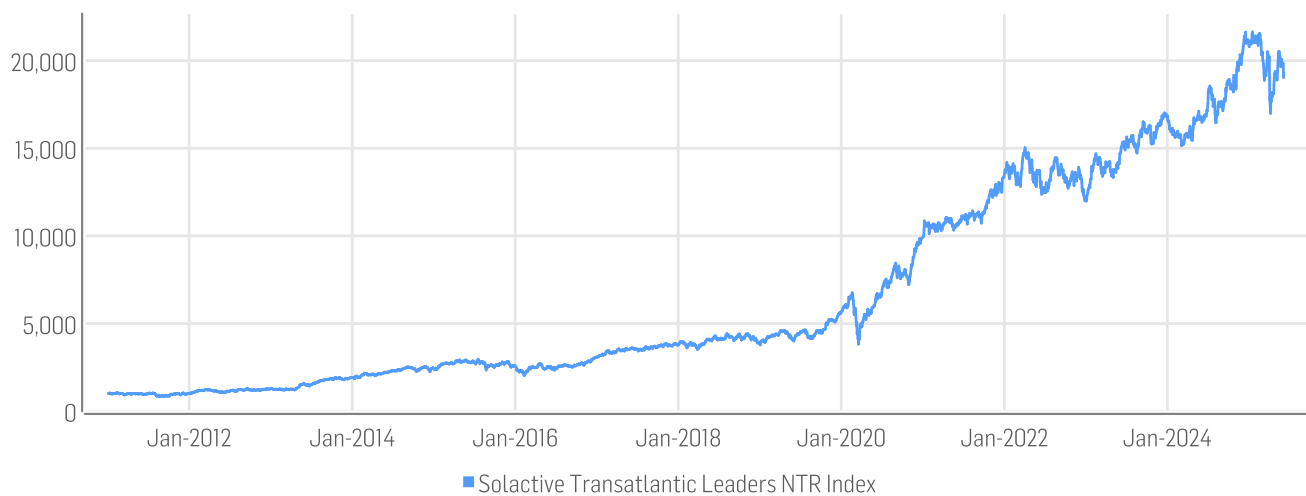
FACTSHEET - AS OF 06-Jun-2025

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	19308.42
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		

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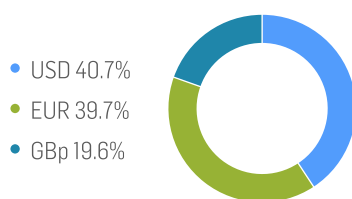
Solactive Transatlantic Leaders NTR Index

STATISTICS

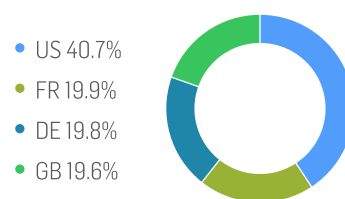
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.20%	-2.59%	-7.14%	16.30%	-8.07%	1830.84%
Performance (p.a.)						22.79%
Volatility (p.a.)	23.40%	31.64%	25.24%	22.80%	26.28%	22.76%
High	20542.89	20542.89	21640.42	21640.42	21640.42	21640.42
Low	18892.93	16989.72	16989.72	16452.35	16989.72	832.58
Sharpe Ratio*	1.20	-0.39	-0.64	0.63	-0.76	0.91
Max. Drawdown	-7.32%	-17.15%	-21.49%	-21.49%	-21.49%	-43.53%
VaR 95 \ 99				-36.4% \ -63.3%		-34.5% \ -55.8%
CVaR 95 \ 99				-55.8% \ -101.6%		-51.3% \ -85.3%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	20.57%
APPLE INC	AAPL UW Equity	US	USD	20.16%
TOTALENERGIES SE	TTE.FP Equity	FR	EUR	19.88%
ALLIANZ SE	ALV.GY Equity	DE	EUR	19.80%
RIO TINTO PLC	RIO.LN Equity	GB	GBp	19.58%

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