

FACTSHEET - AS OF 06-Jun-2025

Transatlantic Leaders Index New NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-------------------------|------------------------|---------------------------------------------|
| ISIN / WKN | SLOJ9H | Base Value / Base Date | 100 Points / 30.09.2016 |
| Bloomberg / Reuters | SOEXTNR Index/ .SOEXTNR | Last Price | 316.69 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 30.09.2016 |
| Index Members | 51 | | |

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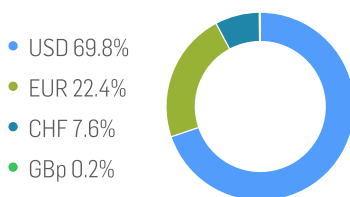
Transatlantic Leaders Index New NTR

STATISTICS

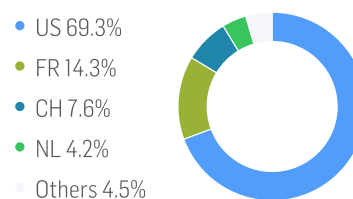
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance | 5.72% | -2.53% | -3.02% | 5.06% | -2.09% | 216.69% |
| Performance (p.a.) | | | | | | 14.20% |
| Volatility (p.a.) | 16.99% | 24.17% | 18.52% | 15.89% | 19.39% | 16.82% |
| High | 317.83 | 323.00 | 347.08 | 347.08 | 347.08 | 347.08 |
| Low | 299.55 | 276.04 | 276.04 | 276.04 | 276.04 | 97.43 |
| Sharpe Ratio* | 5.57 | -0.50 | -0.44 | 0.19 | -0.36 | 0.72 |
| Max. Drawdown | -3.05% | -15.04% | -20.47% | -20.47% | -20.47% | -31.47% |
| VaR 95 \ 99 | | | | -28.6% \ -51.4% | | -24.5% \ -51.0% |
| CVaR 95 \ 99 | | | | -43.3% \ -83.5% | | -41.4% \ -74.0% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.81% |
| META PLATFORMS INC | META UW Equity | US | USD | 5.53% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 5.47% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 5.31% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 5.23% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 5.07% |
| APPLE INC | AAPL UW Equity | US | USD | 4.57% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 3.56% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 3.46% |
| COCA-COLA CO/THE | KO UN Equity | US | USD | 2.83% |

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