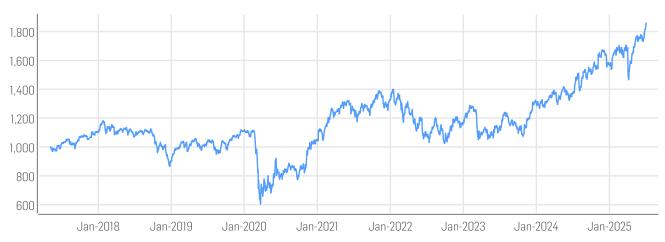
FACTSHEET - AS OF 04-Jul-2025 Solactive Transatlantic Select All Cap Financials Equal Weight Index PR

DESCRIPTION

The Solactive Transtlantic Select All Cap Financials Equal Weight Index PR intends to track the performance of companies in the financial sector from Europe and North America. Companies are equally weighted. The index is calculated as a price return index in USD and reconstituted quarterly

HISTORICAL PERFORMANCE



Solactive Transatlantic Select All Cap Financials Equal Weight Index PR

CHARACTERISTICS

ISIN / WKN	SLOQP4	
Bloomberg / Reuters	/ .STASFEUP Solactive AG Price Return	
Index Calculator		
Index Type		
Index Currency	USD	
Index Members	386	

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1853.64
Dividends	Not included
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.74%	23.01%	17.65%	34.43%	17.75%	85.36%
Performance (p.a.)						7.86%
Volatility (p.a.)	13.58%	16.36%	19.92%	18.36%	19.68%	22.21%
High	1857.60	1857.60	1857.60	1857.60	1857.60	1857.60
Low	1732.41	1466.80	1466.80	1378.93	1466.80	605.43
Sharpe Ratio*	6.85	7.78	1.74	1.67	1.71	0.16
Max. Drawdown	-2.50%	-2.66%	-14.04%	-14.04%	-14.04%	-48.74%
VaR 95 \ 99				-25.9% \ -47.3%		-32.8% \ -59.1%
CVaR 95 \ 99				-48.1% \ -89.7%		-54.3% \ -97.1%

^{*} 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

- USD 59.5%
- EUR 20.6%
- CAD 6.3%
- GBp 5.9%
- Others 7.6%

COMPOSITION BY COUNTRIES

- US 54.8%
- CA 6.1%
- GB 5.6%
- IT 4.9%
- Others 28.6%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
AVIVA PLC	AV/ LN Equity	GB	GBp	0.55%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	0.49%
ALPHA BANK SA	ALPHA GA Equity	GR	EUR	0.48%
ST JAMES S PLACE PLC ORD	STJ LN Equity	GB	GBp	0.42%
ABN AMRO BANK NV	ABN NA Equity	NL NL	EUR	0.42%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	0.41%
PIRAEUS FINANCIAL HOLDINGS SA	TPEIR GA Equity	GR	EUR	0.41%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	0.40%
UNICAJA BANCO SA	UNI SQ Equity	ES	EUR	0.40%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.40%



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