

Solactive Transatlantic Select All Cap Financials Equal Weight Index NTR

DESCRIPTION

The Solactive Transatlantic Select All Cap Financials Equal Weight Index NTR 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 net total return index in USD and reconstituted quarterly

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0QP5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .STASFEUN	Last Price	2308.62
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	USD	History	Available daily back to 08.05.2017
Index Members	390		

FACTSHEET - AS OF 10-Sep-2025

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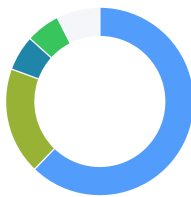
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.64%	8.57%	17.61%	30.38%	24.09%	130.86%
Performance (p.a.)						10.55%
Volatility (p.a.)	12.60%	13.33%	19.02%	17.50%	18.09%	22.05%
High	2339.08	2339.08	2339.08	2339.08	2339.08	2339.08
Low	2227.50	2080.12	1742.71	1742.71	1742.71	640.33
Sharpe Ratio*	3.98	2.64	1.82	1.51	1.78	0.28
Max. Drawdown	-1.94%	-3.85%	-13.86%	-13.86%	-13.86%	-46.39%
VaR 95 \ 99				-25.6% \ -46.5%		-32.3% \ -59.0%
CVaR 95 \ 99				-44.2% \ -89.5%		-53.8% \ -97.0%

* 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

- USD 62.2%
- EUR 18.4%
- CAD 6.1%
- GBp 5.9%
- Others 7.5%



COMPOSITION BY COUNTRIES

- US 57.1%
- CA 5.9%
- GB 5.4%
- IT 4.4%
- Others 27.1%



TOP COMPONENTS AS OF 10-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
COLUMBIA BANKING SYSTEM INC	COLB UW Equity	US	USD	0.67%
PORCH GROUP INC	PRCH UR Equity	US	USD	0.45%
LENDINGCLUB CORP	LC UN Equity	US	USD	0.41%
ALPHA GROUP INTERNATIONAL PLC	ALPH LN Equity	GB	GBp	0.40%
HCI GROUP INC	HCI UN Equity	US	USD	0.40%
BANCORP INC/THE	TBBK UW Equity	US	USD	0.39%
BPER BANCA	BPE IM Equity	IT	EUR	0.38%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	0.38%
LINCOLN NATIONAL CORP	LNC UN Equity	US	USD	0.38%
GLOBE LIFE INC	GL UN Equity	US	USD	0.38%

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