

FACTSHEET - AS OF 09-Sep-2025

Solactive Transatlantic Diversified Sector Index TR

DESCRIPTION

The Solactive Transatlantic Diversified Sector Index intends to track the performance of securities from diverse sectors within the United States and Eurozone markets. It is calculated as a total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORNG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	STADST Index/ .STADST	Last Price	6933.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	60		

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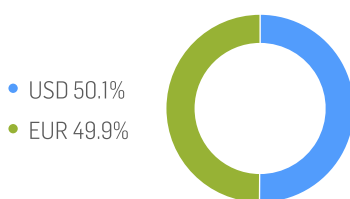
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STATISTICS

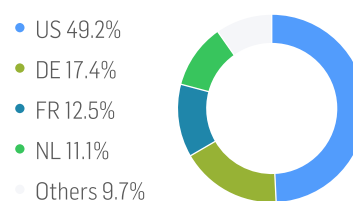
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.04%	6.34%	14.89%	25.16%	11.58%	593.38%
Performance (p.a.)						10.53%
Volatility (p.a.)	10.75%	13.52%	21.22%	18.18%	20.12%	20.76%
High	6950.76	6950.76	6950.76	6950.76	6950.76	6950.76
Low	6748.52	6396.70	5317.95	5317.95	5317.95	495.93
Sharpe Ratio*	1.06	1.95	1.44	1.30	0.76	0.41
Max. Drawdown	-2.91%	-3.67%	-16.33%	-21.20%	-21.20%	-58.49%
VaR 95 \ 99				-23.9% \ -56.8%		-32.2% \ -59.4%
CVaR 95 \ 99				-44.9% \ -94.0%		-51.2% \ -86.4%

* 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 09-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.15%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.94%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.93%
NVIDIA CORP	NVDA UW Equity	US	USD	4.86%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.59%
SAP SE	SAP GY Equity	DE	EUR	4.36%
META PLATFORMS INC	META UW Equity	US	USD	3.62%
BROADCOM INC	AVGO UW Equity	US	USD	3.40%
SIEMENS AG	SIE GY Equity	DE	EUR	3.16%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.05%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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