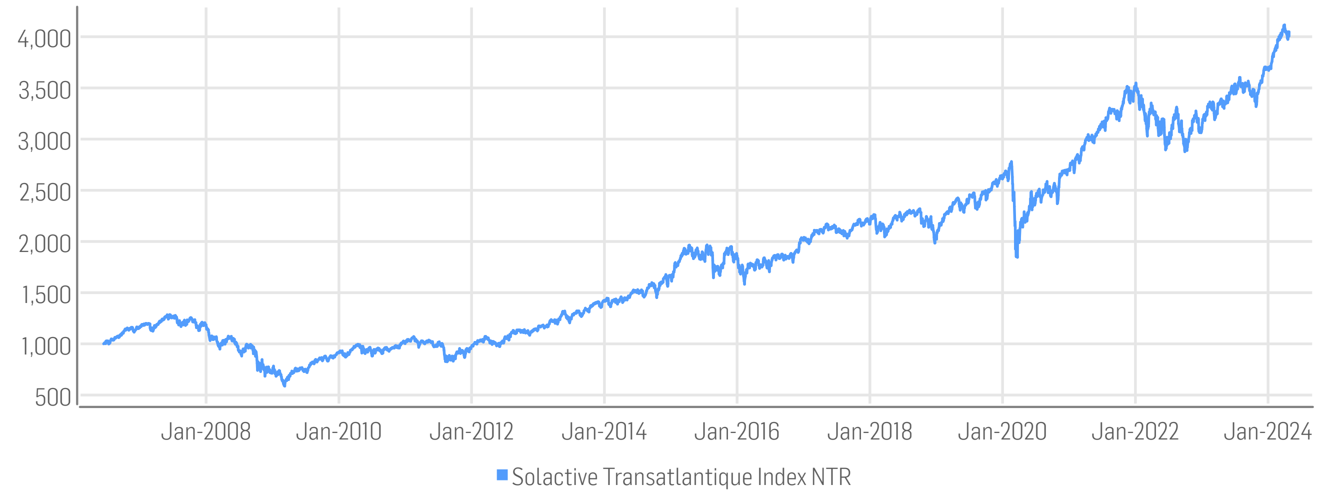
FACTSHEET - AS OF 26-Apr-2024
Solactive Transatlantique Index NTR

DESCRIPTION

The Index provides exposure to companies ranked in the top 50 based on Free Float Market Capitalization in each of the following two indexes: Solactive GBS United States Large & Mid Cap Index, Solactive GBS Developed Markets Eurozone Large & Mid Cap Index. It is a Net Total Return Index and is published in EUR. The constituents are equal weighted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8PH9 / SLA8PH	Base Value / Base Date	1000/ 16.06.2006
Bloomberg / Reuters	/ .SOKTRANN	Last Price	4048.84
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
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 16.6.2006
Index Members	101		

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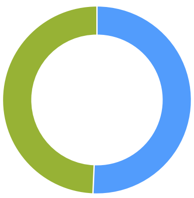
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.33%	6.23%	22.04%	21.58%	9.70%	304.88%
Performance (p.a.)						8.14%
Volatility (p.a.)	9.22%	8.53%	7.76%	9.01%	8.07%	17.39%
High	4116.12	4116.12	4116.12	4116.12	4116.12	4116.12
Low	3973.63	3804.07	3336.68	3300.15	3671.24	586.78
Sharpe Ratio*	-2.06	2.80	5.91	2.00	3.59	0.24
Max. Drawdown	-3.46%	-3.46%	-3.46%	-7.92%	-3.46%	-54.37%
VaR 95 \ 99				-14.5% \ -20.7%		-27.2% \ -51.1%
CVaR 95 \ 99				-18.7% \ -26.2%		-43.1% \ -74.1%

* 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).

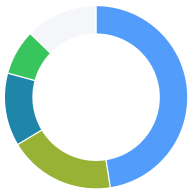
COMPOSITION BY CURRENCIES

- EUR 50.7%
- USD 49.3%



COMPOSITION BY COUNTRIES

- US 47.5%
- FR 18.8%
- DE 12.9%
- NL 8.0%
- Others 12.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.24%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.24%
ADIDAS AG	ADS GY Equity	DE	EUR	1.22%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.19%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.19%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.18%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.16%
ING GROEP NV	INGA NA Equity	NL	EUR	1.16%
PROSUS NV	PRX NA Equity	NL	EUR	1.16%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.13%

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