

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	SLOQP5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .STASFEUN	Last Price	2345.63
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	404		

FACTSHEET - AS OF 07-Apr-2026
Solactive Transatlantic Select All Cap Financials Equal Weight Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.63%	-4.09%	2.06%	28.17%	-3.09%	134.56%
Performance (p.a.)						10.04%
Volatility (p.a.)	15.00%	15.86%	14.66%	13.83%	15.63%	21.62%
High	2345.63	2527.07	2527.07	2527.07	2527.07	2527.07
Low	2244.38	2244.38	2221.34	1874.65	2244.38	640.33
Sharpe Ratio*	0.29	-1.21	0.04	1.81	-0.95	0.29
Max. Drawdown	-3.78%	-11.19%	-11.19%	-11.19%	-11.19%	-46.39%
VaR 95 \ 99				-23.0% \ -35.3%		-32.0% \ -58.6%
CVaR 95 \ 99				-32.1% \ -41.0%		-52.5% \ -93.6%

* 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).

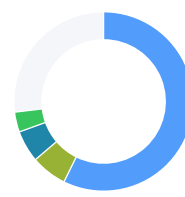
COMPOSITION BY CURRENCIES

- USD 62.5%
- EUR 17.5%
- CAD 6.5%
- GBp 6.2%
- Others 7.3%



COMPOSITION BY COUNTRIES

- US 57.3%
- CA 6.5%
- GB 5.7%
- IT 3.6%
- Others 26.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	0.65%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	0.59%
BEAZLEY PLC	BEZ LN Equity	GB	GBp	0.52%
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	0.43%
PATHWARD FINL INC	CASH UW Equity	US	USD	0.42%
WSFS FINANCIAL CORP	WSFS UW Equity	US	USD	0.40%
BEACON FINANCIAL CORPORATION	BBT UN Equity	US	USD	0.39%
DNB BANK ASA	DNB NO Equity	NO	NOK	0.39%
FIRST FINANCIAL BANCORP	FFBC UW Equity	US	USD	0.38%
SIRIUSPOINT LTD	SPNT UN Equity	BM	USD	0.38%

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