

FACTSHEET - AS OF 07-Apr-2026

Solactive Transatlantic Diversified Sector Index PR

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 price return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORNE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	STADSP Index/ .STADSP	Last Price	4259.58
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.55%	-5.91%	-2.21%	28.13%	-4.22%	325.96%
Performance (p.a.)						7.55%
Volatility (p.a.)	20.08%	17.56%	16.30%	15.79%	17.45%	20.64%
High	4400.48	4589.26	4589.26	4589.26	4589.26	4589.26
Low	4108.21	4108.21	4108.21	3318.95	4108.21	455.28
Sharpe Ratio*	-0.96	-1.36	-0.39	1.69	-0.97	0.27
Max. Drawdown	-6.64%	-10.48%	-10.48%	-10.48%	-10.48%	-60.49%
VaR 95 \ 99				-26.0% \ -42.5%		-32.2% \ -58.7%
CVaR 95 \ 99				-34.5% \ -52.9%		-50.9% \ -85.4%

* 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).

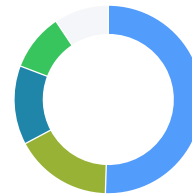
COMPOSITION BY CURRENCIES

- USD 50.5%
- EUR 49.5%



COMPOSITION BY COUNTRIES

- US 50.5%
- DE 16.7%
- FR 13.6%
- NL 9.8%
- Others 9.4%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.56%
APPLE INC	AAPL UW Equity	US	USD	5.31%
NVIDIA CORP	NVDA UW Equity	US	USD	5.13%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.20%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.79%
BROADCOM INC	AVGO UW Equity	US	USD	3.32%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.27%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.93%
SIEMENS AG	SIE GY Equity	DE	EUR	2.84%

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