

FACTSHEET - AS OF 07-Apr-2026

Solactive Transatlantic Diversified Sector Index NTR

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 net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | SLORNF | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | STADSN Index/ .STADSN | Last Price | 6247.11 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.47% | -5.73% | -1.82% | 29.90% | -4.01% | 524.71% |
| Performance (p.a.) | | | | | | 9.64% |
| Volatility (p.a.) | 20.14% | 17.58% | 16.32% | 15.82% | 17.47% | 20.64% |
| High | 6448.67 | 6718.08 | 6718.08 | 6718.08 | 6718.08 | 6718.08 |
| Low | 6023.13 | 6023.13 | 6023.13 | 4805.85 | 6023.13 | 484.46 |
| Sharpe Ratio* | -0.91 | -1.32 | -0.34 | 1.80 | -0.93 | 0.37 |
| Max. Drawdown | -6.60% | -10.34% | -10.34% | -10.34% | -10.34% | -59.05% |
| VaR 95 \ 99 | | | | -26.0% \ -42.4% | | -31.8% \ -58.7% |
| CVaR 95 \ 99 | | | | -34.4% \ -52.9% | | -50.8% \ -85.3% |

* 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).

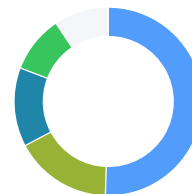
COMPOSITION BY CURRENCIES

- 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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