

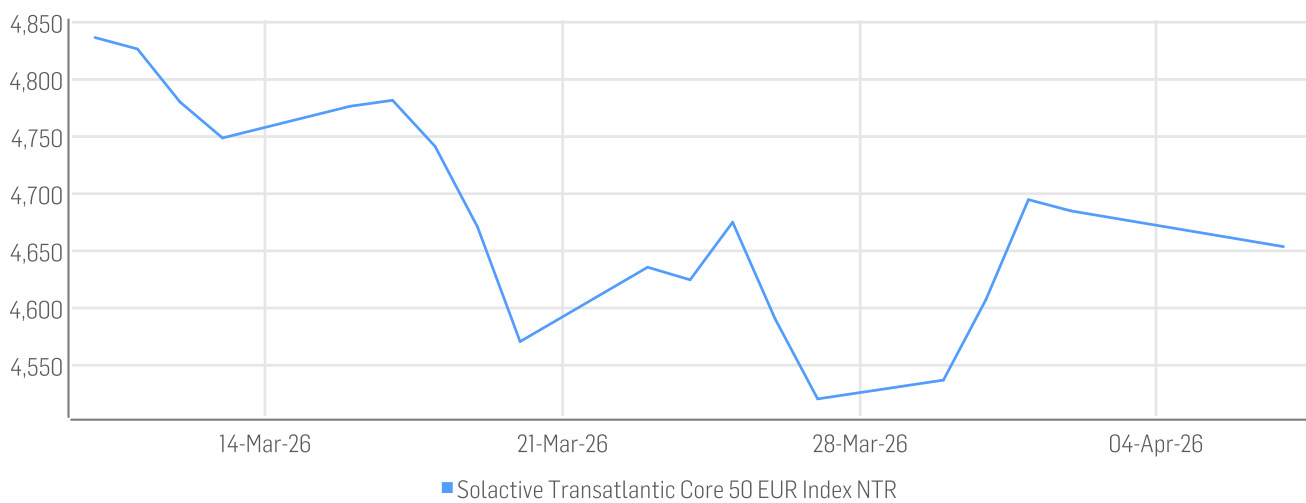
FACTSHEET - AS OF 07-Apr-2026

Solactive Transatlantic Core 50 EUR Index NTR

DESCRIPTION

The Solactive Transatlantic Core 50 EUR Index NTR intends to track the performance of the 30 largest companies in the Eurozone and the 20 largest in the US. Constituents are reweighted quarterly with 60% assigned to Eurozone companies and 40% to US companies. The index is calculated as a net total return index and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

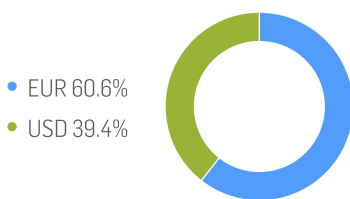
ISIN / WKN	DE000SLOTME1 / SLOTME	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .STAC50EN	Last Price	4653.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	50		

STATISTICS

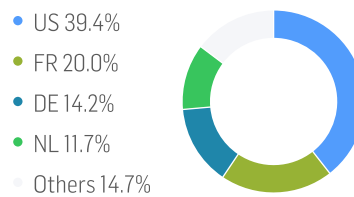
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance					-3.78%	-3.78%
Performance (p.a.)						-39.53%
Volatility (p.a.)					18.88%	18.88%
High					4836.63	4836.63
Low					4520.51	4520.51
Sharpe Ratio*					-2.20	-2.20
Max. Drawdown					-6.54%	-6.54%
VaR 95 \ 99						-34.4% \ -34.4%
CVaR 95 \ 99						

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.20%
NVIDIA CORP	NVDA UW Equity	US	USD	6.70%
APPLE INC	AAPL UW Equity	US	USD	5.87%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.40%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.29%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.11%
SIEMENS AG	SIE GY Equity	DE	EUR	3.01%
SAP SE	SAP GY Equity	DE	EUR	2.88%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.86%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.73%

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