

FACTSHEET - AS OF 02-Apr-2026

Solactive Transatlantic Core 50 EUR Decrement 50 Index

DESCRIPTION

Solactive Transatlantic Core 50 EUR Decrement 50 Index aims to track the performance of the Solactive Transatlantic Core 50 EUR Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTMG6 / SLOTMG	Base Value / Base Date	835.52 Points / 08.05.2006
Bloomberg / Reuters	STAC50D Index / .STAC50D	Last Price	866.60
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:00 AM to 09:33 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	-2.59%	-5.19%	-4.01%	20.30%	-5.08%	3.72%
Performance (p.a.)						0.18%
Volatility (p.a.)	19.55%	16.15%	14.57%	14.40%	16.15%	18.17%
High	900.82	938.56	938.56	938.56	938.56	938.56
Low	836.91	836.91	836.91	720.37	836.91	393.45
Sharpe Ratio*	-1.50	-1.32	-0.68	1.30	-1.28	-0.10
Max. Drawdown	-7.09%	-10.83%	-10.83%	-10.83%	-10.83%	-57.54%
VaR 95 \ 99				-24.1% \ -47.6%		-28.6% \ -52.7%
CVaR 95 \ 99				-34.2% \ -49.1%		-45.1% \ -73.8%

* 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 60.9%
- USD 39.1%



COMPOSITION BY COUNTRIES

- US 39.1%
- FR 20.0%
- DE 14.3%
- NL 12.0%
- Others 14.7%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.49%
NVIDIA CORP	NVDA UW Equity	US	USD	6.64%
APPLE INC	AAPL UW Equity	US	USD	5.90%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.39%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.21%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.09%
SIEMENS AG	SIE GY Equity	DE	EUR	3.04%
SAP SE	SAP GY Equity	DE	EUR	2.93%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.75%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.74%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.69%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.46%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.42%
BROADCOM INC	AVGO UW Equity	US	USD	2.34%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.34%

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Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.14%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.09%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.03%
META PLATFORMS INC	META UW Equity	US	USD	2.00%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.96%
SAFRAN SA	SAF FP Equity	FR	EUR	1.92%
AIRBUS SE	AIR FP Equity	NL	EUR	1.87%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.69%
SANOFI SA	SAN FP Equity	FR	EUR	1.69%
TESLA INC	TSLA UW Equity	US	USD	1.67%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.59%
L OREAL SA	OR FP Equity	FR	EUR	1.54%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.46%
ENEL SPA	ENEL IM Equity	IT	EUR	1.44%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.39%
AXA SA	CS FP Equity	FR	EUR	1.30%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.28%
ELI LILLY & CO	LLY UN Equity	US	USD	1.27%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.13%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.09%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	1.08%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.08%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.05%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.04%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.94%
PROSUS NV	PRX NA Equity	NL	EUR	0.94%
WALMART INC	WMT UW Equity	US	USD	0.87%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.81%
NETFLIX INC	NFLX UW Equity	US	USD	0.72%
FERRARI NV	RACE IM Equity	NL	EUR	0.69%
CAIXABANK SA	CABK SQ Equity	ES	EUR	0.68%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.63%
ABBVIE INC	ABBV UN Equity	US	USD	0.59%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	0.50%
ORACLE CORP	ORCL UN Equity	US	USD	0.39%

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