

# FACTSHEET - AS OF 27-Sep-2024

## Transatlantic Top Leaders Index 50 points AR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

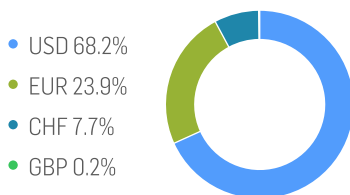
ISIN / WKN	DE000SL0L763 / SL0L76	Base Value / Base Date	509.2 Points / 09.30.2016
Bloomberg / Reuters	SOLKEX50 Index / .SOLKEX50	Last Price	900.16
Index Calculator	Solactive AG	Dividends	50 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.30.2016
Index Members	51		

## STATISTICS

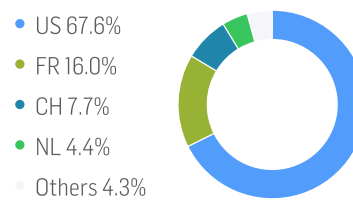
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.66%	-1.26%	-1.92%	13.39%	6.64%	50.03%
Performance (p.a.)						6.65%
Volatility (p.a.)	12.66%	14.46%	12.00%	11.05%	11.36%	17.94%
High	900.16	923.93	923.93	923.93	923.93	923.93
Low	859.34	842.02	842.02	769.93	832.39	518.93
Sharpe Ratio*	1.48	-0.58	-0.61	0.92	0.49	0.18
Max. Drawdown	-4.53%	-8.87%	-8.87%	-8.87%	-8.87%	-31.92%
VaR 95 \ 99				-17.8% \ -30.4%		-25.7% \ -51.7%
CVaR 95 \ 99				-27.8% \ -48.9%		-44.5% \ -78.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 27-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
META PLATFORMS INC	META UW Equity	US	USD	5.34%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.18%
APPLE INC	AAPL UW Equity	US	USD	5.09%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.85%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.59%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.40%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.21%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.99%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.81%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.79%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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