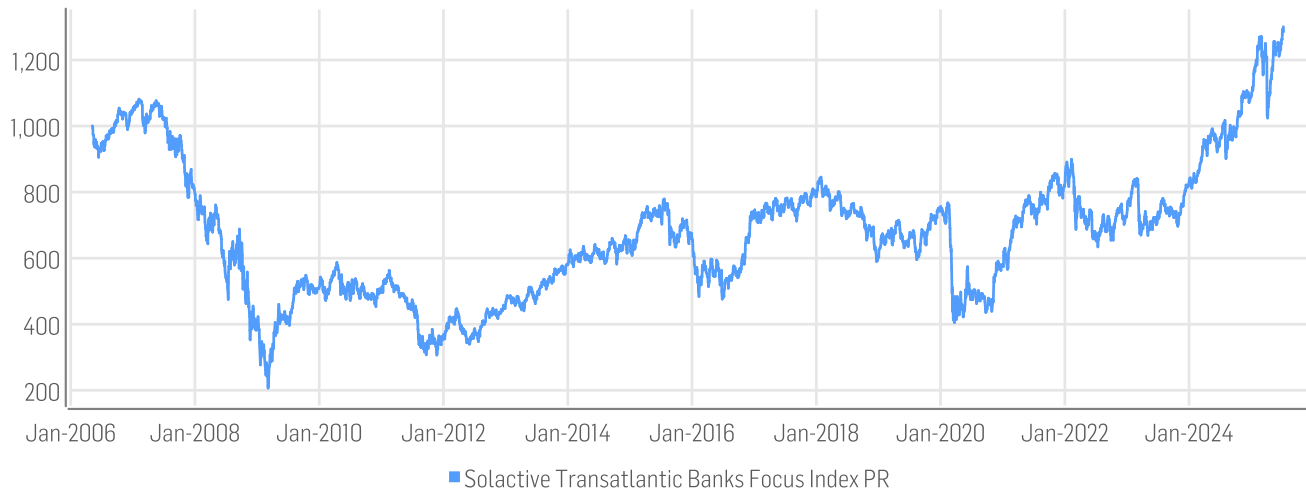


FACTSHEET - AS OF 09-Jul-2025

Solactive Transatlantic Banks Focus Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJ7M	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .STABFP	Last Price	1300.56
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 22:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	40		

FACTSHEET - AS OF 09-Jul-2025

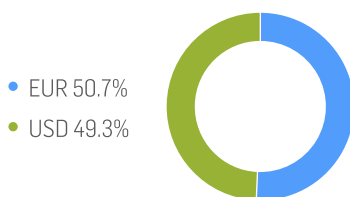
Solactive Transatlantic Banks Focus Index PR

STATISTICS

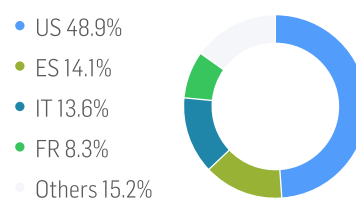
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.78%	22.80%	17.33%	33.79%	19.66%	30.06%
Performance (p.a.)						1.38%
Volatility (p.a.)	14.76%	17.94%	25.36%	21.90%	24.88%	29.74%
High	1300.56	1300.56	1300.56	1300.56	1300.56	1300.56
Low	1211.46	1057.00	1024.05	901.41	1024.05	206.56
Sharpe Ratio*	3.74	7.14	1.44	1.48	1.58	-0.02
Max. Drawdown	-3.33%	-3.60%	-19.47%	-19.47%	-19.47%	-80.90%
VaR 95 \ 99				-27.3% \ -78.4%		-43.1% \ -81.6%
CVaR 95 \ 99				-59.1% \ -124.7%		-72.5% \ -128.9%

* 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 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	14.95%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.37%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.38%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.20%
CITIGROUP INC	C UN Equity	US	USD	5.10%
WELLS FARGO & CO	WFC UN Equity	US	USD	5.09%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.97%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.87%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.73%
ING GROEP NV	INGA NA Equity	NL	EUR	4.34%

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