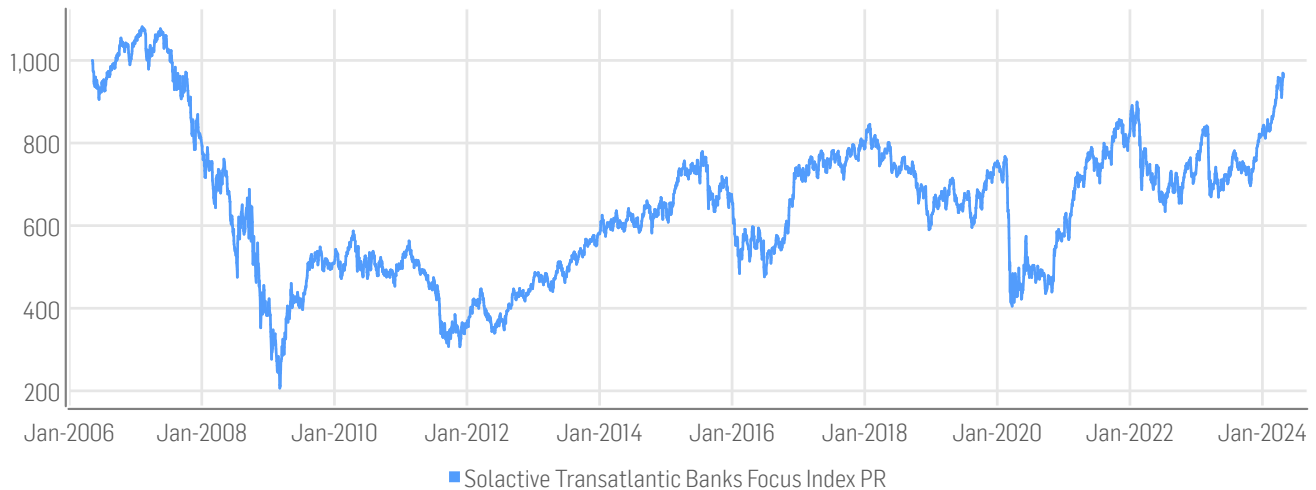


FACTSHEET - AS OF 26-Apr-2024

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	967.46
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	2		

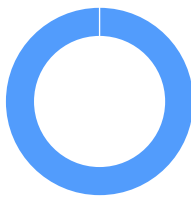
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.82%	15.04%	38.93%	40.28%	18.05%	-3.25%
Performance (p.a.)						-0.18%
Volatility (p.a.)	15.51%	12.95%	12.07%	14.43%	12.75%	30.24%
High	969.23	969.23	969.23	969.23	969.23	1081.48
Low	910.16	828.69	703.40	668.90	811.60	206.56
Sharpe Ratio*	1.33	5.61	7.53	2.57	4.90	-0.14
Max. Drawdown	-5.12%	-5.12%	-5.12%	-10.86%	-5.12%	-80.90%
VaR 95 \ 99				-20.1% \ -31.7%		-44.0% \ -81.7%
CVaR 95 \ 99				-30.9% \ -40.9%		-73.2% \ -130.2%

* 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).

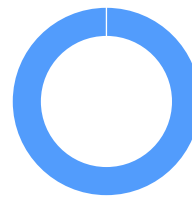
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROZONE BANKS FOCUS INDEX PR		DE	EUR	50.11%
SOLACTIVE UNITED STATES BANKS FOCUS EUR INDEX PR		DE	EUR	49.89%

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