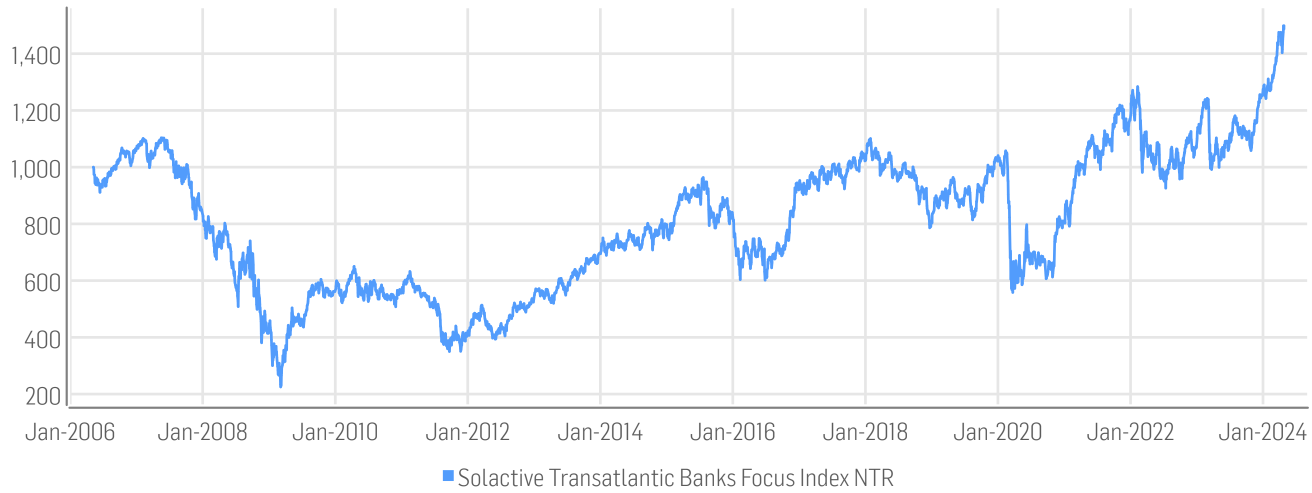
FACTSHEET - AS OF 26-Apr-2024
Solactive Transatlantic Banks Focus Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J7N	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .STABFN	Last Price	1498.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

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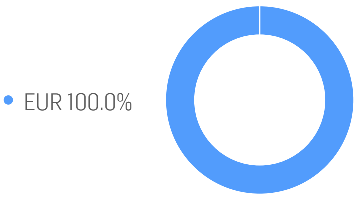
STATISTICS

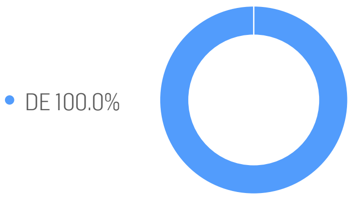
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.68%	16.48%	41.61%	45.54%	19.63%	49.88%
Performance (p.a.)						2.28%
Volatility (p.a.)	15.87%	13.03%	12.11%	14.45%	12.82%	30.24%
High	1498.83	1498.83	1498.83	1498.83	1498.83	1498.83
Low	1403.33	1269.19	1069.05	999.14	1241.81	225.17
Sharpe Ratio*	2.15	6.28	8.15	2.94	5.41	-0.05
Max. Drawdown	-4.88%	-4.88%	-4.88%	-10.40%	-4.88%	-79.60%
VaR 95 \ 99				-20.1% \ -31.7%		-43.9% \ -81.7%
CVaR 95 \ 99				-30.8% \ -40.8%		-73.0% \ -130.1%

* 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 26-Apr-2024

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

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