

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Banks Focus Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | SLOJ7P                | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | STABFT Index/ .STABFT | Last Price             | 1753.10                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | 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                     |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | 2.92%   | 16.98%  | 42.57%  | 47.46%          | 20.18%  | 75.31%           |
| Performance (p.a.) |         |         |         |                 |         | 3.17%            |
| Volatility (p.a.)  | 16.01%  | 13.06%  | 12.13%  | 14.46%          | 12.85%  | 30.25%           |
| High               | 1753.10 | 1753.10 | 1753.10 | 1753.10         | 1753.10 | 1753.10          |
| Low                | 1639.21 | 1478.82 | 1241.99 | 1153.57         | 1446.31 | 232.45           |
| Sharpe Ratio*      | 2.38    | 6.52    | 8.36    | 3.07            | 5.59    | -0.02            |
| Max. Drawdown      | -4.87%  | -4.87%  | -4.87%  | -10.25%         | -4.87%  | -79.16%          |
| VaR 95 \ 99        |         |         |         | -20.1% \ -31.7% |         | -43.7% \ -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

• 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 TR          |        | DE      | EUR      | 50.11%           |
| SOLACTIVE UNITED STATES BANKS FOCUS EUR INDEX TR |        | DE      | EUR      | 49.89%           |

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