

FACTSHEET - AS OF 25-Jul-2025

Solactive Transatlantic Banks Focus Index AR

DESCRIPTION

Solactive Transatlantic Banks Focus Index AR aims to track the performance of the Solactive Transatlantic Banks Focus Index TR adjusted for a synthetic dividend of 50 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLQJX06 / SLQJX0	Base Value / Base Date	1864.83 Points / 2006.05.08
Bloomberg / Reuters	SOB1DV50 Index / .SOB1DV50	Last Price	1718.22
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 2006.05.08
Index Members	40		

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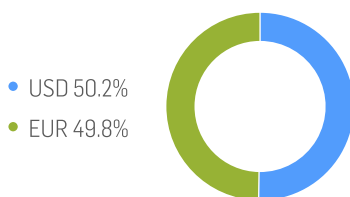
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STATISTICS

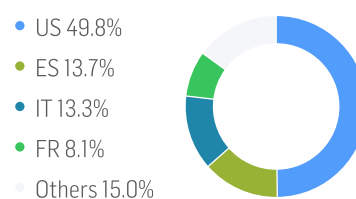
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.36%	16.35%	12.89%	30.49%	22.24%	-7.86%
Performance (p.a.)						-0.43%
Volatility (p.a.)	11.18%	16.26%	24.91%	21.80%	23.96%	29.73%
High	1718.22	1718.22	1718.22	1718.22	1718.22	2026.21
Low	1630.82	1483.69	1322.37	1167.94	1322.37	390.36
Sharpe Ratio*	7.77	5.10	1.04	1.33	1.70	-0.08
Max. Drawdown	-2.01%	-3.36%	-19.35%	-19.35%	-19.35%	-80.73%
VaR 95 \ 99				-27.4% \ -78.6%		-43.0% \ -82.1%
CVaR 95 \ 99				-59.0% \ -124.1%		-72.6% \ -129.4%

* 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 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	15.63%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.30%
CITIGROUP INC	C UN Equity	US	USD	5.66%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.33%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.31%
WELLS FARGO & CO	WFC UN Equity	US	USD	5.20%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.88%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.66%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.59%
ING GROEP NV	INGA NA Equity	NL	EUR	4.36%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.65%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	2.59%
FISERV INC	FI UN Equity	US	USD	2.54%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	2.49%

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Company	Ticker	Country	Currency	Index Weight (%)
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.41%
US BANCORP	USB UN Equity	US	USD	2.24%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	1.92%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.85%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.82%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.58%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.50%
BLOCK INC	XYZ UN Equity	US	USD	1.45%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	1.06%
M & T BANK CORP	MTB UN Equity	US	USD	1.02%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	0.92%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	0.92%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.83%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	0.80%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	0.79%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	0.77%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.75%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	0.69%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	0.64%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	0.56%
KEYCORP	KEY UN Equity	US	USD	0.56%
BAWAG GROUP AG	BG AV Equity	AT	EUR	0.55%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	0.44%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.33%
BANCA MEDIOLANUM SPA	BMED IM Equity	IT	EUR	0.20%
NEXI SPA	NEXI IM Equity	IT	EUR	0.18%

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