

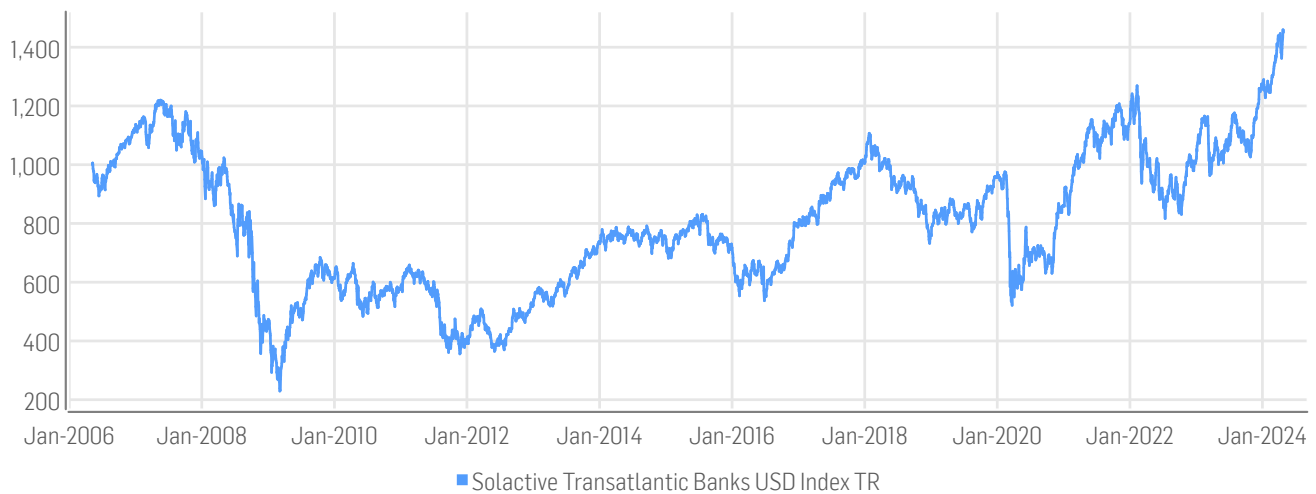
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Banks USD Index TR

### DESCRIPTION

Representation of the largest 15 Eurozone and USA headquartered banks.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

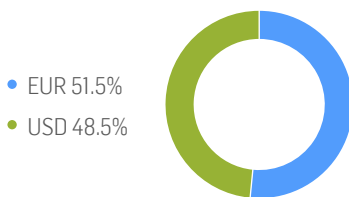
ISIN / WKN	SLOKM2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLTBKUT	Last Price	1458.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	30		

## STATISTICS

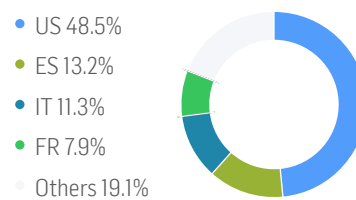
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.19%	15.27%	42.15%	42.38%	15.02%	45.88%
Performance (p.a.)						2.12%
Volatility (p.a.)	16.13%	13.39%	13.67%	15.57%	13.45%	30.24%
High	1459.52	1459.52	1459.52	1459.52	1459.52	1459.52
Low	1362.13	1245.43	1041.71	1000.40	1227.83	229.19
Sharpe Ratio*	1.54	5.43	7.23	2.43	3.59	-0.11
Max. Drawdown	-5.86%	-5.86%	-5.86%	-12.77%	-5.86%	-81.21%
VaR 95 \ 99				-25.2% \ -38.7%		-42.7% \ -93.3%
CVaR 95 \ 99				-32.3% \ -39.7%		-73.8% \ -135.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	6.03%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.77%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.36%
WELLS FARGO & CO	WFC UN Equity	US	USD	5.33%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.31%
ING GROEP NV	INGA NA Equity	NL	EUR	5.04%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.97%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.95%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	4.71%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.57%

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