

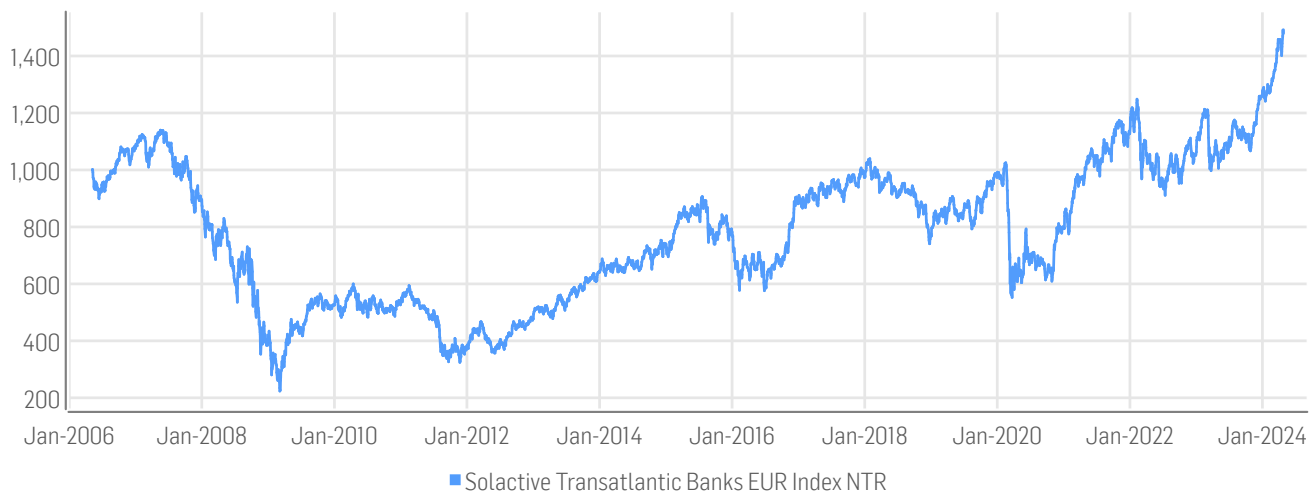
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Banks EUR Index NTR

### DESCRIPTION

Representation of the largest 15 Eurozone and USA headquartered banks.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

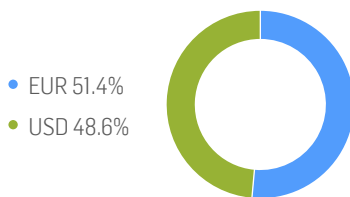
ISIN / WKN	SLOKMX	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLTBKEN	Last Price	1492.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	30		

## STATISTICS

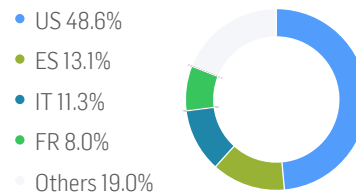
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.31%	16.76%	39.88%	44.54%	18.46%	49.22%
Performance (p.a.)						2.25%
Volatility (p.a.)	13.62%	11.45%	10.75%	13.29%	11.31%	28.65%
High	1492.19	1492.19	1492.19	1492.19	1492.19	1492.19
Low	1401.37	1270.01	1078.56	1005.85	1241.36	223.57
Sharpe Ratio*	3.29	7.30	8.71	3.12	5.68	-0.06
Max. Drawdown	-3.90%	-3.90%	-3.90%	-9.23%	-3.90%	-80.39%
VaR 95 \ 99				-22.8% \ -30.5%		-41.7% \ -81.3%
CVaR 95 \ 99				-28.2% \ -37.0%		-69.4% \ -126.6%

\* 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	5.97%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.75%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.38%
WELLS FARGO & CO	WFC UN Equity	US	USD	5.35%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.33%
ING GROEP NV	INGA NA Equity	NL	EUR	5.02%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.98%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.96%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	4.72%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.58%

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