

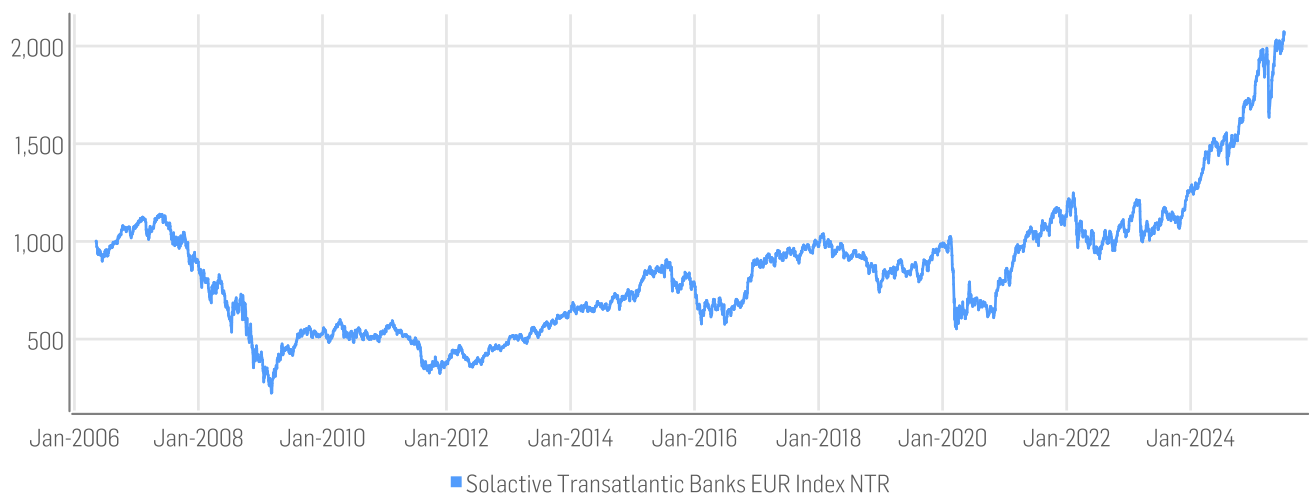
FACTSHEET - AS OF 07-Jul-2025

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	2071.04
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		

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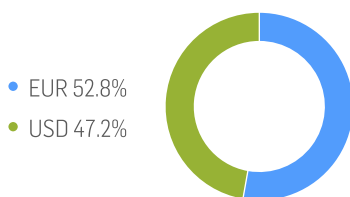
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STATISTICS

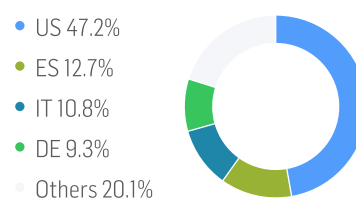
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.17%	24.95%	19.03%	36.85%	21.58%	107.10%
Performance (p.a.)						3.87%
Volatility (p.a.)	14.77%	16.17%	23.03%	19.65%	22.52%	28.13%
High	2073.25	2073.25	2073.25	2073.25	2073.25	2073.25
Low	1960.38	1657.54	1635.00	1395.17	1635.00	223.57
Sharpe Ratio*	1.89	8.96	1.76	1.81	1.97	0.07
Max. Drawdown	-3.29%	-3.47%	-17.82%	-17.82%	-17.82%	-80.39%
VaR 95 \ 99				-23.6% \ -73.6%		-40.5% \ -80.5%
CVaR 95 \ 99				-54.4% \ -115.3%		-68.6% \ -125.2%

* 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 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.60%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.42%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	5.34%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.34%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.13%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.09%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.06%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.84%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.82%
ING GROEP NV	INGA NA Equity	NL	EUR	4.67%

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