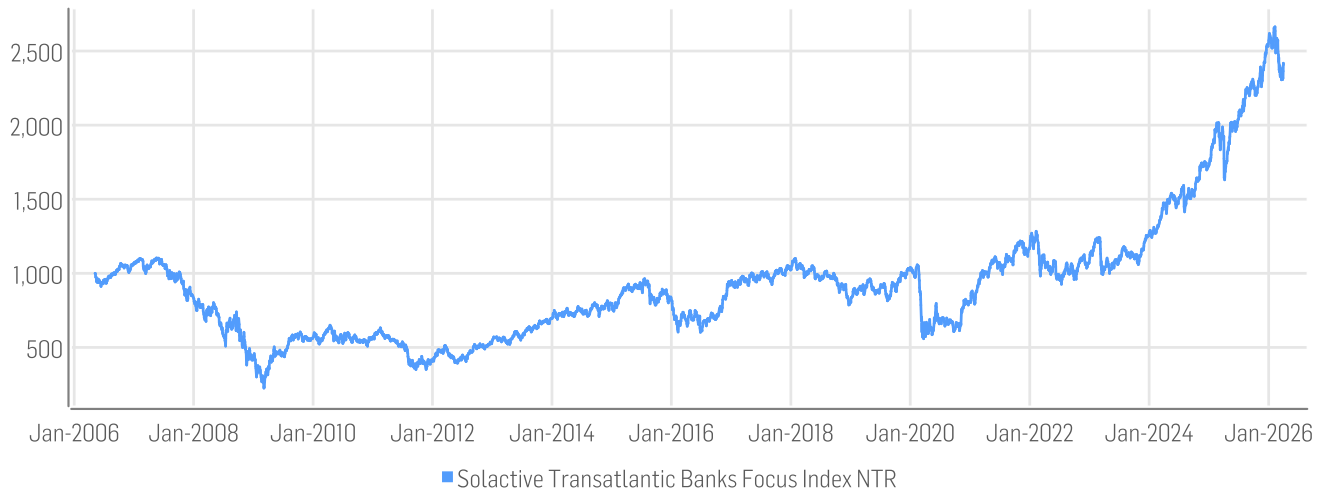


# FACTSHEET - AS OF 02-Apr-2026

## Solactive Transatlantic Banks Focus Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ7N	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.STABFN	Last Price	2407.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.84%	-6.38%	6.08%	47.65%	-5.43%	140.77%
Performance (p.a.)						4.51%
Volatility (p.a.)	22.27%	22.52%	18.85%	17.74%	22.52%	29.38%
High	2455.96	2663.83	2663.83	2663.83	2663.83	2663.83
Low	2305.55	2305.55	2200.14	1630.69	2305.55	225.17
Sharpe Ratio*	-0.52	-1.13	0.57	2.62	-0.97	0.09
Max. Drawdown	-6.12%	-13.45%	-13.45%	-13.45%	-13.45%	-79.60%
VaR 95 \ 99				-28.6% \ -41.8%		-42.3% \ -81.2%
CVaR 95 \ 99				-37.1% \ -51.5%		-71.3% \ -126.9%

\* 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

- USD 50.5%
- EUR 49.5%



## COMPOSITION BY COUNTRIES

- US 49.8%
- ES 14.6%
- IT 12.6%
- FR 7.7%
- Others 15.3%



## TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	15.16%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.66%
CITIGROUP INC	C UN Equity	US	USD	5.33%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.98%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.94%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.79%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.66%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.57%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.19%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	4.03%

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