

# FACTSHEET - AS OF 06-Apr-2026

## 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	2517.66
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	1.00%	-8.89%	4.07%	41.96%	-6.39%	151.77%
Performance (p.a.)						4.75%
Volatility (p.a.)	23.77%	23.13%	19.35%	17.23%	22.87%	29.30%
High	2533.61	2833.62	2833.62	2833.62	2833.62	2833.62
Low	2390.71	2390.71	2364.23	1773.56	2390.71	229.19
Sharpe Ratio*	0.39	-1.52	0.25	2.26	-1.13	0.04
Max. Drawdown	-5.64%	-15.63%	-15.63%	-15.63%	-15.63%	-81.21%
VaR 95 \ 99				-28.6% \ -42.0%		-41.7% \ -91.5%
CVaR 95 \ 99				-36.3% \ -43.1%		-71.5% \ -132.0%

\* 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

- EUR 50.8%
- USD 49.2%



## COMPOSITION BY COUNTRIES

- US 49.2%
- ES 12.6%
- IT 9.6%
- FR 8.3%
- Others 20.4%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.51%
CITIGROUP INC	C UN Equity	US	USD	5.22%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.17%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.04%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	5.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.90%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.89%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.80%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.75%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.71%

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