

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Transatlantic Banks Focus Index 5% AR

### DESCRIPTION

Solactive Transatlantic Banks Focus Index 5% AR aims to track the performance of the Solactive Transatlantic Banks Focus Index NTR adjusted for a synthetic dividend of 5% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOS8E8 / SLOS8E	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	STABFAR5 Index / .STABFAR5	Last Price	880.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	01:00 AM to 10:53 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	1.44%	-7.25%	5.14%	36.47%	-6.28%	-11.98%
Performance (p.a.)						-0.64%
Volatility (p.a.)	20.94%	22.50%	18.95%	17.66%	22.34%	29.39%
High	880.67	977.12	977.12	977.12	977.12	1059.96
Low	840.67	840.67	820.00	658.22	840.67	194.96
Sharpe Ratio*	0.81	-1.26	0.46	1.99	-1.06	-0.09
Max. Drawdown	-4.20%	-13.96%	-13.96%	-13.96%	-13.96%	-81.61%
VaR 95 \ 99				-28.8% \ -42.7%		-42.7% \ -81.4%
CVaR 95 \ 99				-37.4% \ -51.7%		-71.7% \ -127.4%

\* 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 50.2%
- EUR 49.8%



## COMPOSITION BY COUNTRIES

- US 49.5%
- ES 14.6%
- IT 12.7%
- FR 7.8%
- Others 15.3%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	15.05%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.64%
CITIGROUP INC	C UN Equity	US	USD	5.32%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.01%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	4.99%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.78%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.67%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.63%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.26%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	3.95%
ING GROEP NV	INGA NA Equity	NL	EUR	3.67%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	3.37%
US BANCORP	USB UN Equity	US	USD	3.24%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	2.61%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	2.46%

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Company	Ticker	Country	Currency	Index Weight (%)
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.32%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.93%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.59%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.52%
M & T BANK CORP	MTB UN Equity	US	USD	1.31%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	1.27%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.22%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	1.06%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	1.04%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	1.00%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	0.94%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	0.90%
BPER BANCA	BPE IM Equity	IT	EUR	0.90%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.89%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.82%
KEYCORP	KEY UN Equity	US	USD	0.77%
BANCA MONTE DEI PASCHI DI SIENA SPA	BMPS IM Equity	IT	EUR	0.76%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	0.74%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	0.73%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.66%
BAWAG GROUP AG	BG AV Equity	AT	EUR	0.55%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	0.53%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	0.43%
DIE RAIFFEISEN BANK INTERNATIONAL AG	RBI AV Equity	AT	EUR	0.27%
BANCA MEDIOLANUM SPA	BMED IM Equity	IT	EUR	0.20%

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