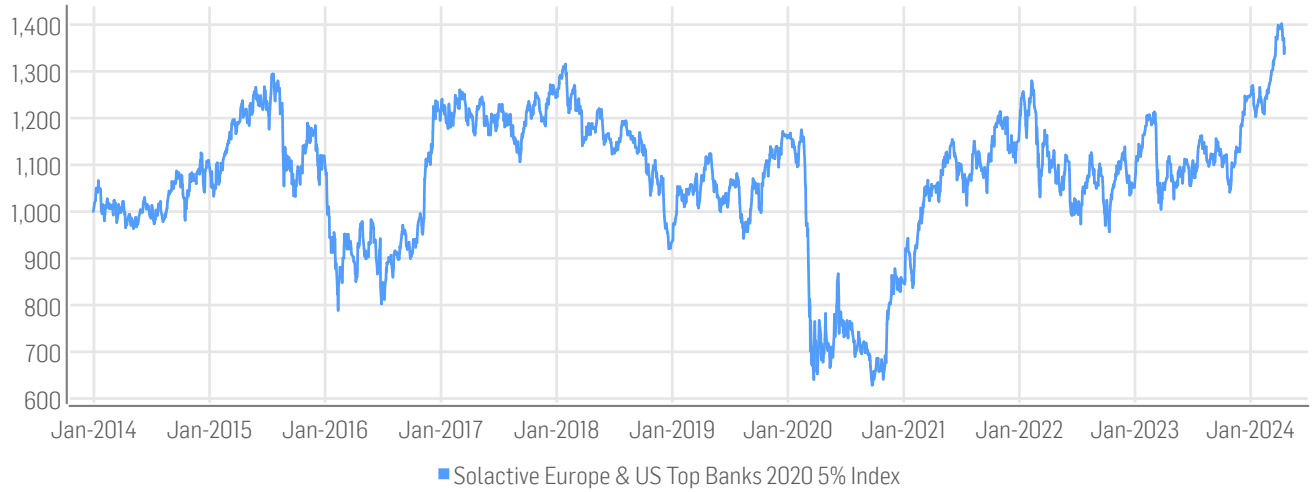
FACTSHEET - AS OF 17-Apr-2024
Solactive Europe & US Top Banks 2020 5% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A0A3 / SL0A0A	Base Value / Base Date	1000 Points / 30.12.2013
Bloomberg / Reuters	SOBK2020 Index / .SOBK2020	Last Price	1352.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 12.05.2020
Index Members	10		

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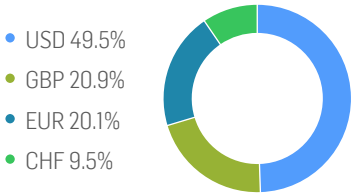
STATISTICS

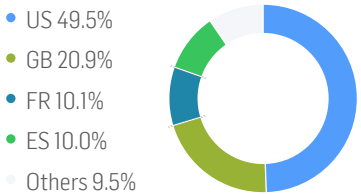
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.58%	12.13%	26.04%	22.68%	8.33%	35.22%
Performance (p.a.)						2.97%
Volatility (p.a.)	14.02%	12.39%	13.51%	15.04%	12.58%	25.22%
High	1401.89	1401.89	1401.89	1401.89	1401.89	1401.89
Low	1331.18	1205.89	1041.62	1026.96	1202.99	628.72
Sharpe Ratio*	1.22	4.46	4.15	1.27	2.11	-0.04
Max. Drawdown	-4.55%	-4.55%	-5.26%	-10.38%	-5.26%	-52.21%
VaR 95 \ 99				-25.8% \ -38.4%		-38.1% \ -69.2%
CVaR 95 \ 99				-32.6% \ -39.1%		-60.1% \ -106.2%

* 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 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	10.54%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.36%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	10.35%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.23%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	10.07%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	10.04%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.81%
CITIGROUP INC	C UN Equity	US	USD	9.62%
UBS GROUP AG	UBSG SE Equity	CH	CHF	9.54%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.45%

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