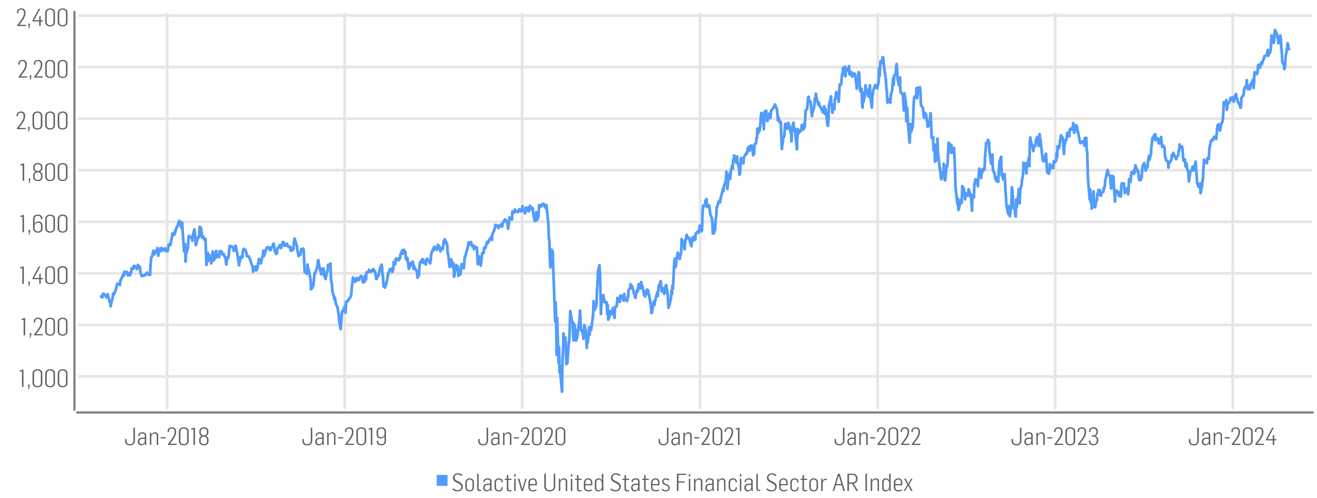
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 26-Apr-2024
Solactive United States Financial Sector AR Index

DESCRIPTION

Solactive United States Financial Sector AR Index aims to track the performance of the Solactive United States Financial Sector Index TR adjusted for a synthetic dividend of 35 index points per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A7D2 / SL0A7D
Bloomberg / Reuters	SOUSFIAR Index / .SOUSFIAR
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	USD
Index Members	64

Base Value / Base Date	1310.54 Points / 18.08.2017
Last Price	2269.42
Dividends	Adjusted Return (=GTR-35 idx points)
Calculation	09:30am to 4:52pm (EST), every 15 seconds
History	Available daily back to 18.08.2017

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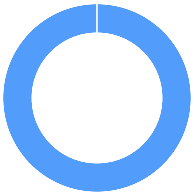
STATISTICS

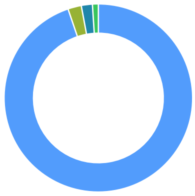
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.63%	6.97%	32.62%	31.00%	9.40%	73.17%
Performance (p.a.)						8.56%
Volatility (p.a.)	14.52%	12.31%	12.25%	13.83%	11.75%	24.81%
High	2343.89	2343.89	2343.89	2343.89	2343.89	2343.89
Low	2192.63	2114.11	1740.03	1678.45	2042.37	941.02
Sharpe Ratio*	-2.27	2.12	5.88	1.90	2.25	0.13
Max. Drawdown	-6.45%	-6.45%	-6.45%	-11.76%	-6.45%	-43.64%
VaR 95 \ 99				-23.5% \ -29.3%		-35.3% \ -62.5%
CVaR 95 \ 99				-28.5% \ -36.6%		-59.4% \ -110.2%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	12.77%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	11.82%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.96%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.96%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	3.22%
S&P GLOBAL INC	SPGI UN Equity	US	USD	3.03%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.76%
MORGAN STANLEY	MS UN Equity	US	USD	2.72%
CITIGROUP INC	C UN Equity	US	USD	2.70%
BLACKROCK INC	BLK UN Equity	US	USD	2.57%

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