

# FACTSHEET - AS OF 26-Apr-2024

## Solactive United States Financial Sector Index NTR

### DESCRIPTION

The Solactive United States Financial Sector Index NTR intends to track the performances of companies in the financial sector in the United States. It is calculated as a Net Total Return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

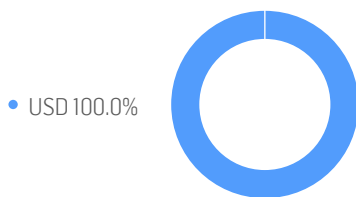
ISIN / WKN	DE000SLOBGB7 / SLOBGB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .SOUSFINR	Last Price	2183.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	64		

## STATISTICS

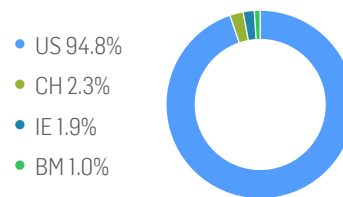
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.54%	7.23%	33.31%	32.51%	9.77%	118.31%
Performance (p.a.)						4.44%
Volatility (p.a.)	14.54%	12.32%	12.24%	13.82%	11.75%	30.81%
High	2252.71	2252.71	2252.71	2252.71	2252.71	2252.71
Low	2108.42	2028.88	1665.28	1596.22	1959.16	221.88
Sharpe Ratio*	-2.22	2.23	6.04	2.01	2.37	-0.03
Max. Drawdown	-6.41%	-6.41%	-6.41%	-11.48%	-6.41%	-80.48%
VaR 95 \ 99				-23.5% \ -29.3%		-42.3% \ -85.1%
CVaR 95 \ 99				-28.4% \ -36.5%		-75.0% \ -143.7%

\* 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 (%)
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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