

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Big Banks Index NTR

DESCRIPTION

The Solactive United States Big Banks Index intends to track the performance of large banking related companies from the US stock market. Constituents are selected and weighted based on free float market capitalization, with a weight cap of 30% on the single constituent.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBP12 / SLOBP1	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	- / .SOUSBBNR	Last Price	1617.52
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	7		

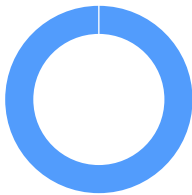
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.30%	14.22%	49.00%	39.08%	13.84%	61.75%
Performance (p.a.)						2.71%
Volatility (p.a.)	19.64%	17.07%	17.76%	18.73%	16.45%	37.66%
High	1623.39	1623.39	1623.39	1623.39	1623.39	1623.39
Low	1511.88	1399.82	1104.80	1085.61	1359.53	153.30
Sharpe Ratio*	-0.08	3.88	6.72	1.84	2.65	-0.07
Max. Drawdown	-6.68%	-6.68%	-6.68%	-18.67%	-6.68%	-86.60%
VaR 95 \ 99				-28.8% \ -39.3%		-51.7% \ -101.6%
CVaR 95 \ 99				-36.2% \ -47.2%		-89.4% \ -173.3%

* 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).

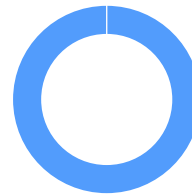
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.89%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	19.08%
WELLS FARGO & CO	WFC UN Equity	US	USD	15.86%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.30%
MORGAN STANLEY	MS UN Equity	US	USD	8.71%
CITIGROUP INC	C UN Equity	US	USD	8.63%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.54%

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