

FACTSHEET - AS OF 26-Apr-2024

Solactive U.S. Financials Dividend Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODNJ2 / SLODNJ	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLUSDVP	Last Price	1266.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.05.2006
Index Members	25		

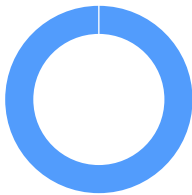
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.26%	4.82%	37.29%	32.26%	6.28%	26.67%
Performance (p.a.)						1.33%
Volatility (p.a.)	19.02%	17.80%	19.46%	21.20%	17.38%	30.19%
High	1309.82	1309.82	1309.82	1309.82	1309.82	1380.86
Low	1211.72	1167.29	936.01	909.08	1156.05	244.43
Sharpe Ratio*	-1.55	0.89	4.36	1.30	0.88	-0.13
Max. Drawdown	-7.49%	-7.49%	-7.49%	-15.72%	-7.49%	-77.91%
VaR 95 \ 99				-33.8% \ -46.9%		-41.9% \ -88.4%
CVaR 95 \ 99				-43.7% \ -64.8%		-73.6% \ -143.0%

* 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).

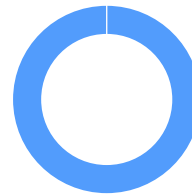
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLUE OWL CAPITAL INC	OWL UN Equity	US	USD	4.70%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	4.65%
CITIGROUP INC	C UN Equity	US	USD	4.58%
CARLYLE GROUP INC	CG UW Equity	US	USD	4.54%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.53%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	4.35%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	4.30%
COREBRIDGE FINANCIAL INC	CRBG UN Equity	US	USD	4.29%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	4.06%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	4.00%

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