

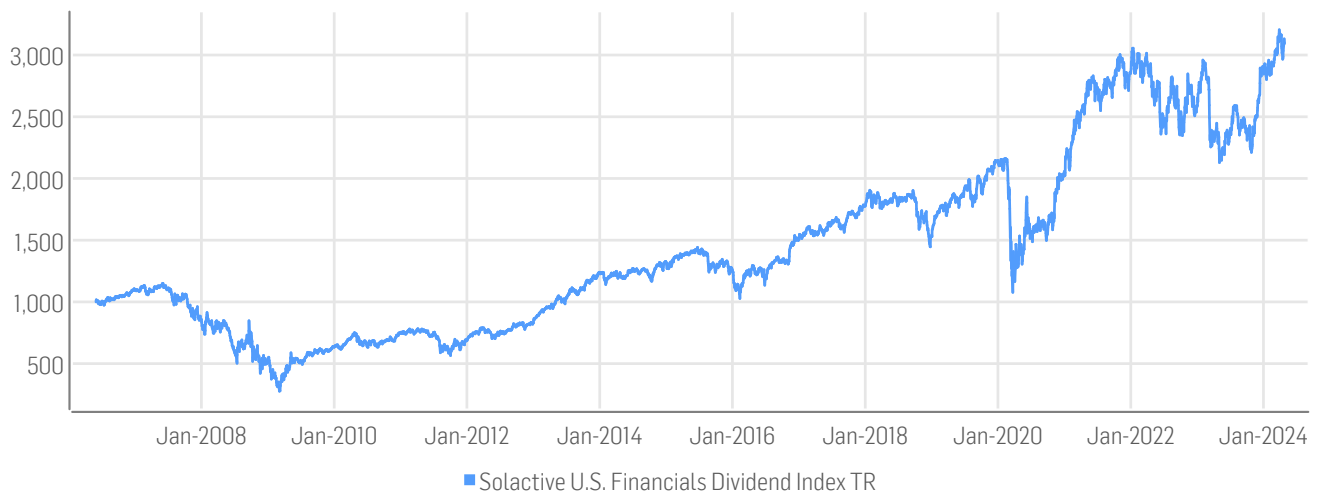
# FACTSHEET - AS OF 26-Apr-2024

## Solactive U.S. Financials Dividend Index TR

### DESCRIPTION

Solactive U.S. Financials Dividend Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODNL8 / SLODNL	Base Value / Base Date	1000 Points / 31.05.2006
Bloomberg / Reuters	SOLUSDVT Index / .SOLUSDVT	Last Price	3101.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

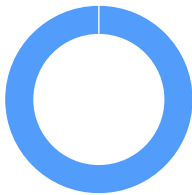
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.17%	5.89%	40.24%	38.29%	7.48%	210.12%
Performance (p.a.)						6.52%
Volatility (p.a.)	19.14%	17.76%	19.54%	21.28%	17.37%	30.20%
High	3204.92	3204.92	3204.92	3204.92	3204.92	3204.92
Low	2965.97	2835.29	2244.29	2128.76	2801.22	277.33
Sharpe Ratio*	-1.50	1.17	4.78	1.58	1.12	0.04
Max. Drawdown	-7.46%	-7.46%	-7.46%	-14.64%	-7.46%	-75.90%
VaR 95 \ 99				-33.8% \ -47.0%		-41.6% \ -88.3%
CVaR 95 \ 99				-43.6% \ -64.4%		-73.3% \ -142.8%

\* 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).

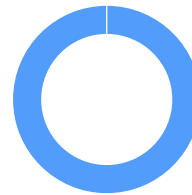
## COMPOSITION BY CURRENCIES

• 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	4.66%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	4.61%
CITIGROUP INC	C UN Equity	US	USD	4.55%
CARLYLE GROUP INC	CG UW Equity	US	USD	4.50%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.49%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	4.33%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	4.31%
COREBRIDGE FINANCIAL INC	CRBG UN Equity	US	USD	4.31%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	4.09%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	4.01%

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