

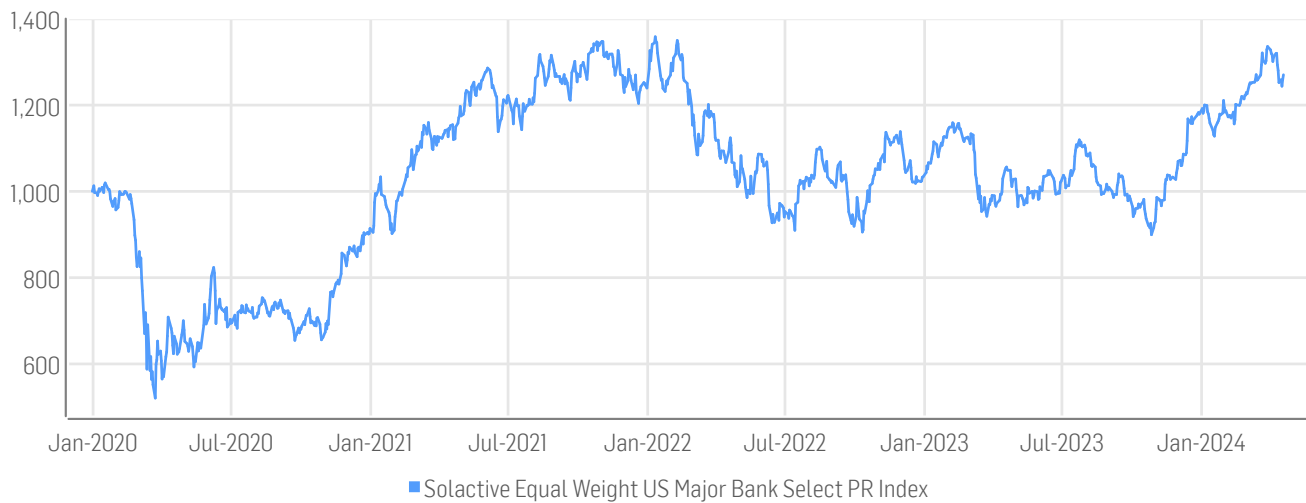
FACTSHEET - AS OF 18-Apr-2024

Solactive Equal Weight US Major Bank Select PR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHFS0 / SLOHFS	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBEP Index / .SOLUSBEP	Last Price	1270.36
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	6		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.04%	10.66%	35.58%	21.10%	7.75%	27.04%
Performance (p.a.)						5.73%
Volatility (p.a.)	19.47%	16.81%	18.83%	19.14%	16.51%	34.38%
High	1335.90	1335.90	1335.90	1335.90	1335.90	1358.48
Low	1243.79	1148.00	899.49	899.49	1128.01	520.77
Sharpe Ratio*	-0.25	2.71	4.26	0.84	1.37	0.01
Max. Drawdown	-6.89%	-6.89%	-6.89%	-19.65%	-6.89%	-48.92%
VaR 95 \ 99				-29.3% \ -40.1%		-48.5% \ -85.1%
CVaR 95 \ 99				-37.2% \ -43.9%		-77.8% \ -150.7%

* 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).

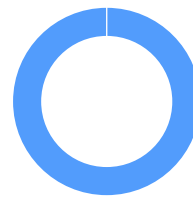
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WELLS FARGO & CO	WFC UN Equity	US	USD	18.20%
CITIGROUP INC	C UN Equity	US	USD	16.79%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.63%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	16.30%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	16.29%
MORGAN STANLEY	MS UN Equity	US	USD	15.80%

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