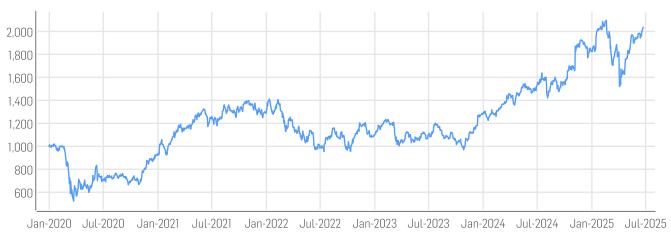


FACTSHEET - AS OF 23-Jun-2025 Solactive Equal Weight US Major Bank Select NTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



Solactive Equal Weight US Major Bank Select NTR Index

CHARACTERISTICS

ISIN / WKN	DE000SL0HFT8/SL0HFT
Bloomberg / Reuters	SOLUSBEN Index/ .SOLUSBEN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	6

Base Value / Base Date	1000 Points / 31.12.2019
Last Price	2037.25
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 31.12.2019

FACTSHEET - AS OF 23-Jun-2025 Solactive Equal Weight US Major Bank Select NTR Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.25%	8.13%	10.18%	34.47%	11.60%	103.72%
Performance (p.a.)						13.87%
Volatility (p.a.)	16.37%	38.91%	33.55%	30.31%	33.93%	33.19%
High	2037.25	2037.25	2096.03	2096.03	2096.03	2096.03
Low	1930.52	1519.94	1519.94	1421.93	1519.94	523.38
Sharpe Ratio*	7.94	0.85	0.52	1.02	0.64	0.29
Max. Drawdown	-2.01%	-19.33%	-27.48%	-27.48%	-27.48%	-48.71%
VaR 95 \ 99				-44.2% \ -93.1%		-47.0% \ -85.1%
CVaR 95 \ 99				-76.1% \ -143.2%		-76.6% \ -145.1%

^{*} 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



• US 100.0%

TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	17.22%
CITIGROUP INC	C UN Equity	US	USD	16.87%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.84%
MORGAN STANLEY	MS UN Equity	US	USD	16.81%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	16.28%
WELLS FARGO & CO	WFC UN Equity	US	USD	15.97%



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