

# FACTSHEET - AS OF 20-May-2025

## Solactive Equal Weight US Major Bank Select GTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHFU6 / SLOHFU	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBEG Index/ .SOLUSBEG	Last Price	2046.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

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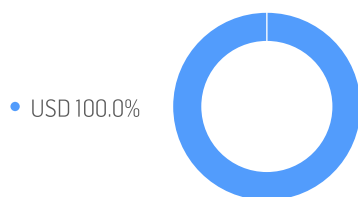
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### STATISTICS

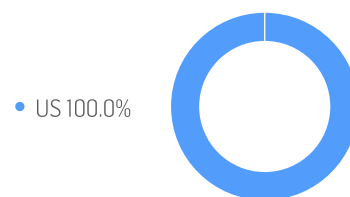
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	18.40%	-6.16%	3.41%	29.13%	7.28%	104.61%
Performance (p.a.)						14.22%
Volatility (p.a.)	22.31%	42.54%	33.52%	30.13%	36.59%	33.38%
High	2065.76	2180.46	2192.57	2192.57	2192.57	2192.57
Low	1702.85	1591.36	1591.36	1481.27	1591.36	524.50
Sharpe Ratio*	30.35	-0.64	0.08	0.84	0.43	0.30
Max. Drawdown	-1.46%	-27.02%	-27.42%	-27.42%	-27.42%	-48.61%
VaR 95 \ 99				-42.6% \ -93.1%		-47.3% \ -85.1%
CVaR 95 \ 99				-75.9% \ -142.9%		-77.0% \ -145.0%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.94%
MORGAN STANLEY	MS UN Equity	US	USD	16.89%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	16.83%
CITIGROUP INC	C UN Equity	US	USD	16.81%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.33%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	16.20%

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