FACTSHEET - AS OF 25-Apr-2024
Solactive Equal Weight US Major Bank Select GTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0HFU6 / SL0HFU	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBEG Index/ .SOLUSBEG	Last Price	1506.92
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		

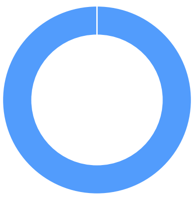
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.05%	13.71%	50.17%	33.12%	13.63%	50.69%
Performance (p.a.)						9.96%
Volatility (p.a.)	19.63%	17.51%	18.64%	19.22%	16.97%	34.33%
High	1521.90	1521.90	1521.90	1521.90	1521.90	1521.90
Low	1411.34	1307.83	1023.87	1003.48	1270.09	524.50
Sharpe Ratio*	1.16	3.61	6.59	1.48	2.55	0.14
Max. Drawdown	-6.80%	-6.80%	-6.80%	-18.95%	-6.80%	-48.61%
VaR 95 \ 99				-29.1% \ -40.1%		-48.5% \ -85.1%
CVaR 95 \ 99				-36.5% \ -42.9%		-77.6% \ -150.6%

* 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).

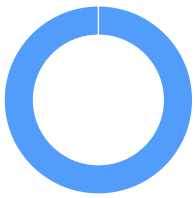
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 100.0%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WELLS FARGO & CO	WFC UN Equity	US	USD	17.76%
CITIGROUP INC	C UN Equity	US	USD	17.01%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.86%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	16.63%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	16.24%
MORGAN STANLEY	MS UN Equity	US	USD	15.50%

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