

# FACTSHEET - AS OF 26-Apr-2024

## Solactive United States Banks Focus Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ6L	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SUSBFN	Last Price	1516.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	15		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.22%	10.51%	47.86%	41.02%	12.70%	51.63%
Performance (p.a.)						2.34%
Volatility (p.a.)	21.16%	17.78%	18.40%	19.46%	17.12%	36.12%
High	1546.71	1546.71	1546.71	1546.71	1546.71	1698.28
Low	1418.71	1343.49	1042.21	1025.49	1306.27	175.82
Sharpe Ratio*	-0.91	2.52	6.29	1.87	2.28	-0.08
Max. Drawdown	-8.28%	-8.28%	-8.28%	-17.22%	-8.28%	-83.81%
VaR 95 \ 99				-30.3% \ -42.4%		-50.0% \ -99.9%
CVaR 95 \ 99				-38.5% \ -49.2%		-86.6% \ -165.0%

\* 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

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	30.51%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.97%
CITIGROUP INC	C UN Equity	US	USD	10.26%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.12%
FISERV INC	FI UN Equity	US	USD	8.19%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	5.38%
US BANCORP	USB UN Equity	US	USD	5.27%
CAPITAL ONE FINL.	COF UN Equity	US	USD	4.77%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	4.39%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	2.17%

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