

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Banks Focus EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJYM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SUSBFEN	Last Price	1805.54
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	EUR	History	Available daily back to 08.05.2006
Index Members	15		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.08%	12.40%	46.46%	44.97%	16.56%	80.55%
Performance (p.a.)						3.34%
Volatility (p.a.)	19.74%	16.62%	16.52%	18.66%	16.10%	36.44%
High	1821.32	1821.32	1821.32	1821.32	1821.32	1893.62
Low	1697.07	1594.20	1248.10	1188.71	1530.89	176.61
Sharpe Ratio*	-0.15	3.42	6.84	2.24	3.49	-0.02
Max. Drawdown	-6.82%	-6.82%	-6.82%	-13.52%	-6.82%	-83.25%
VaR 95 \ 99				-28.8% \ -46.5%		-49.0% \ -104.8%
CVaR 95 \ 99				-38.2% \ -49.5%		-86.5% \ -165.1%

* 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).

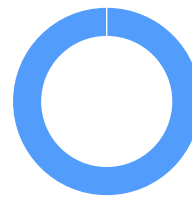
COMPOSITION BY CURRENCIES

• 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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