

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Banks Focus EUR Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-------------------------|------------------------|---|
| ISIN / WKN | SLOJYN | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SUSBFET Index/ .SUSBFET | Last Price | 2071.98 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 0.15% | 12.65% | 47.17% | 46.39% | 16.91% | 107.20% |
| Performance (p.a.) | | | | | | 4.14% |
| Volatility (p.a.) | 19.70% | 16.60% | 16.52% | 18.66% | 16.09% | 36.44% |
| High | 2088.61 | 2088.61 | 2088.61 | 2088.61 | 2088.61 | 2126.51 |
| Low | 1947.50 | 1826.89 | 1425.38 | 1351.16 | 1752.88 | 182.93 |
| Sharpe Ratio* | -0.10 | 3.51 | 6.97 | 2.32 | 3.58 | 0.01 |
| Max. Drawdown | -6.76% | -6.76% | -6.76% | -13.28% | -6.76% | -82.78% |
| VaR 95 \ 99 | | | | -28.8% \ -46.5% | | -48.8% \ -104.8% |
| CVaR 95 \ 99 | | | | -38.1% \ -49.5% | | -86.5% \ -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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