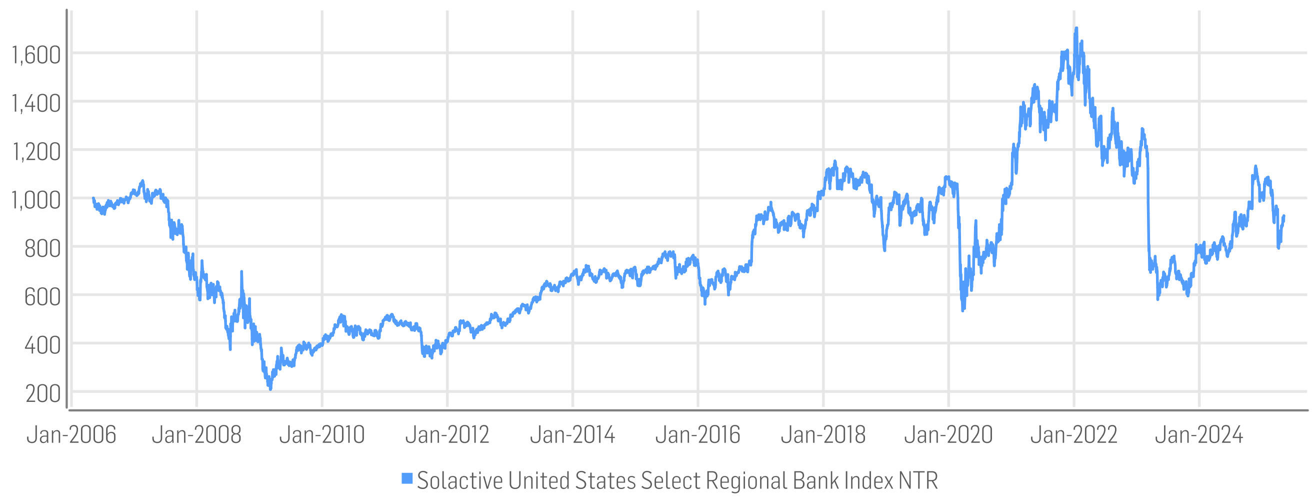
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 09-May-2025
Solactive United States Select Regional Bank Index NTR

DESCRIPTION

The Solactive United States Select Regional Bank Index NTR intends to track the performance of the 10 largest regional banks from the United States stock market and is based on the Solactive Global Benchmark Series Constituents are equally weighted. The index is calculated as a net total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

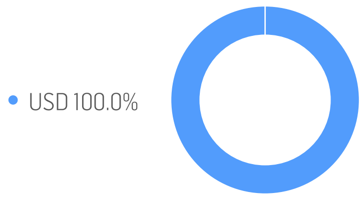
ISIN / WKN	DE000SL0JYT5 / SL0JYT	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SUSSRBNR	Last Price	925.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	10		

STATISTICS

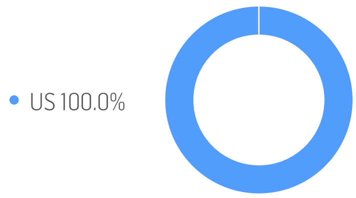
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.10%	-14.08%	-12.46%	11.01%	-7.99%	-7.41%
Performance (p.a.)						-0.40%
Volatility (p.a.)	43.32%	42.65%	33.30%	31.26%	37.13%	34.05%
High	926.77	1070.55	1132.54	1132.54	1086.39	1703.08
Low	808.23	791.87	791.87	757.58	791.87	207.90
Sharpe Ratio*	2.92	-1.18	-0.84	0.22	-0.68	-0.14
Max. Drawdown	-6.51%	-26.52%	-30.08%	-30.08%	-27.11%	-80.60%
VaR 95 \ 99				-41.3% \ -83.1%		-51.1% \ -95.7%
CVaR 95 \ 99				-76.0% \ -154.3%		-83.5% \ -146.8%

* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
EAST WEST BANCORP INC	EWBC UW Equity	US	USD	10.87%
HUNTINGTON BANCSHARES INC/OH	HBAN UW Equity	US	USD	10.38%
WEBSTER FINANCIAL CORP	WBS UN Equity	US	USD	9.98%
FIRST HORIZON CORP	FHN UN Equity	US	USD	9.98%
FIRST CITIZENS BANCSHARES INC/NC	FCNCA UW Equity	US	USD	9.92%
REGIONS FINANCIAL CORP	RF UN Equity	US	USD	9.89%
M & T BANK CORP	MTB UN Equity	US	USD	9.86%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	9.76%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	9.75%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	9.60%

DISCLAIMER