

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Select Regional Bank Index TR

DESCRIPTION

The Solactive United States Select Regional Bank Index TR 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 total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOJYU3 / SLOJYU | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SUSSRBTR Index / .SUSSRBTR | Last Price | 932.87 |
| 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 08.05.2006 |
| Index Members | 10 | | |

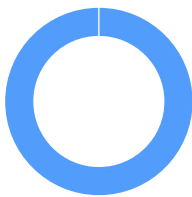
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|------------------|
| Performance | -1.08% | -0.49% | 35.46% | 24.37% | 1.80% | -6.71% |
| Performance (p.a.) | | | | | | -0.39% |
| Volatility (p.a.) | 23.82% | 25.91% | 27.76% | 30.21% | 25.16% | 34.23% |
| High | 950.47 | 950.75 | 950.75 | 950.75 | 950.75 | 1938.09 |
| Low | 869.94 | 849.63 | 704.22 | 667.60 | 849.63 | 215.45 |
| Sharpe Ratio* | -0.74 | -0.28 | 2.88 | 0.64 | 0.01 | -0.17 |
| Max. Drawdown | -8.47% | -10.64% | -10.64% | -21.59% | -10.64% | -80.04% |
| VaR 95 \ 99 | | | | -49.8% \ -96.3% | | -51.2% \ -96.3% |
| CVaR 95 \ 99 | | | | -70.2% \ -116.5% | | -83.9% \ -147.4% |

* 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).

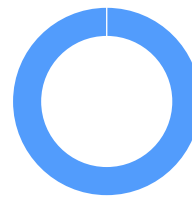
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|-----------------|---------|----------|------------------|
| FIRST CITIZENS BANCSHARES INC/NC | FCNCA UW Equity | US | USD | 12.67% |
| M & T BANK CORP | MTB UN Equity | US | USD | 10.82% |
| CITIZENS FINANCIAL GROUP INC | CFG UN Equity | US | USD | 10.66% |
| HUNTINGTON BANCSHARES INC/OH | HBAN UW Equity | US | USD | 10.60% |
| FIFTH THIRD BANCORP | FITB UW Equity | US | USD | 10.56% |
| EAST WEST BANCORP INC | EWBC UW Equity | US | USD | 10.56% |
| FIRST HORIZON CORP | FHN UN Equity | US | USD | 10.54% |
| REGIONS FINANCIAL CORP | RF UN Equity | US | USD | 10.49% |
| TRUIST FINANCIAL CORP | TFC UN Equity | US | USD | 10.24% |
| NEW YORK COMMUNITY BANCORP INC | NYCB UN Equity | US | USD | 2.85% |

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