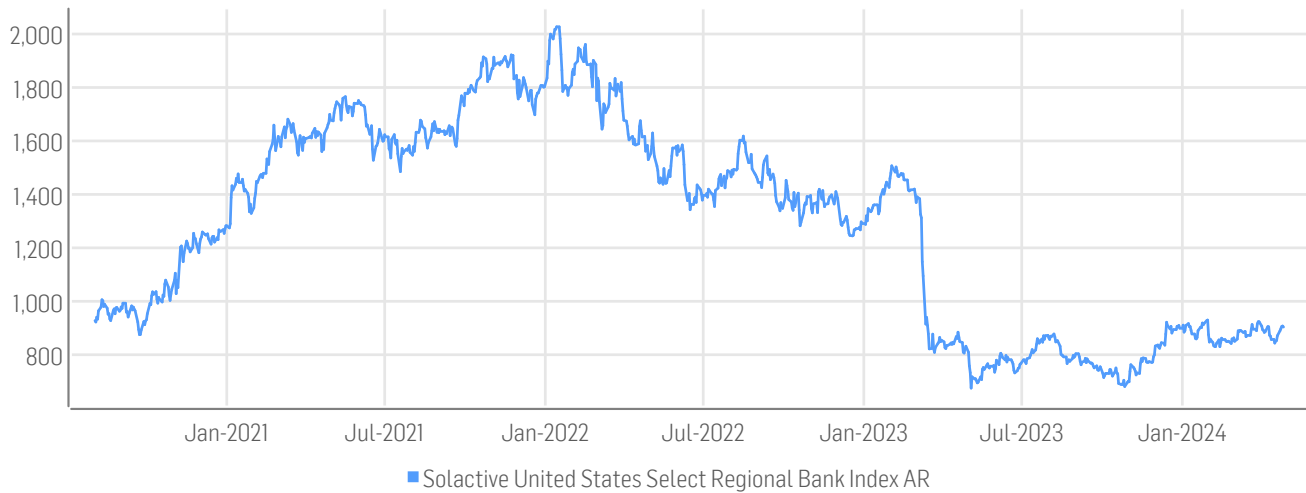


FACTSHEET - AS OF 26-Apr-2024

Solactive United States Select Regional Bank Index AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJYV1 / SLOJYV	Base Value / Base Date	927.88 Points / 2020.08.03
Bloomberg / Reuters	SUSSRBAR Index / .SUSSRBAR	Last Price	903.68
Index Calculator	Solactive AG	Dividends	35 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2020.08.03
Index Members	10		

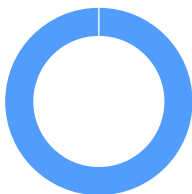
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.40%	-1.49%	32.67%	19.11%	0.47%	-2.61%
Performance (p.a.)						-0.71%
Volatility (p.a.)	23.79%	25.90%	27.76%	30.20%	25.14%	34.34%
High	923.66	929.97	929.97	929.97	929.97	2027.27
Low	843.64	830.21	696.22	675.09	830.21	675.09
Sharpe Ratio*	-0.89	-0.43	2.60	0.47	-0.15	-0.18
Max. Drawdown	-8.66%	-10.73%	-10.73%	-22.40%	-10.73%	-66.70%
VaR 95 \ 99				-50.0% \ -96.4%		-54.0% \ -96.0%
CVaR 95 \ 99				-70.4% \ -116.7%		-79.4% \ -140.6%

* 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).

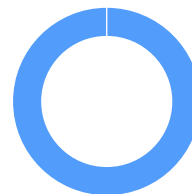
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
FIRST CITIZENS BANCSHARES INC/NC	FCNCA UN 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 UN Equity	US	USD	10.60%
FIFTH THIRD BANCORP	FITB UN Equity	US	USD	10.56%
EAST WEST BANCORP INC	EWBC UN 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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