

FACTSHEET - AS OF 26-Apr-2024

Solactive Equal Weight US Pricing Power Select NTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKB3	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSPPN Index/ .SOLUSPPN	Last Price	3038.07
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 31.12.2019
Index Members	11		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.19%	7.51%	33.59%	29.01%	12.98%	48.49%
Performance (p.a.)						9.58%
Volatility (p.a.)	16.42%	13.00%	12.47%	13.62%	12.85%	25.66%
High	3140.72	3140.72	3140.72	3140.72	3140.72	3140.72
Low	2957.90	2810.21	2319.47	2247.81	2689.13	1223.09
Sharpe Ratio*	-2.31	2.22	5.99	1.78	3.12	0.17
Max. Drawdown	-5.82%	-5.82%	-5.82%	-9.76%	-5.82%	-42.72%
VaR 95 \ 99				-22.9% \ -35.1%		-35.1% \ -64.9%
CVaR 95 \ 99				-28.8% \ -41.0%		-59.8% \ -119.3%

* 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 (%)
GENERAL ELECTRIC CO	GE UN Equity	US	USD	11.51%
CITIGROUP INC	C UN Equity	US	USD	10.84%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.56%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.45%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	9.71%
METLIFE INC	MET UN Equity	US	USD	9.31%
ABBVIE INC	ABBV UN Equity	US	USD	8.95%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	8.85%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	8.85%
PFIZER INC	PFE UN Equity	US	USD	8.26%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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