

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Equal Weight US Pricing Power Select GTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOKB4	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSPPG Index/ .SOLUSPPG	Last Price	3391.54
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 31.12.2019
Index Members	11		

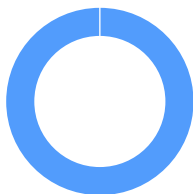
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.10%	7.75%	34.35%	30.51%	13.39%	55.82%
Performance (p.a.)						10.81%
Volatility (p.a.)	16.34%	12.95%	12.44%	13.61%	12.81%	25.67%
High	3502.87	3502.87	3502.87	3502.87	3502.87	3502.87
Low	3302.05	3131.59	2574.63	2483.12	2990.99	1304.42
Sharpe Ratio*	-2.27	2.32	6.17	1.89	3.26	0.21
Max. Drawdown	-5.73%	-5.73%	-5.73%	-9.51%	-5.73%	-42.69%
VaR 95 \ 99				-22.9% \ -34.6%		-34.6% \ -64.9%
CVaR 95 \ 99				-28.7% \ -41.0%		-59.8% \ -119.2%

\* 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).

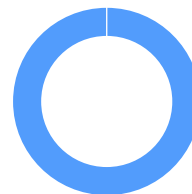
## COMPOSITION BY CURRENCIES

• 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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The index is launched on 31-Dec-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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