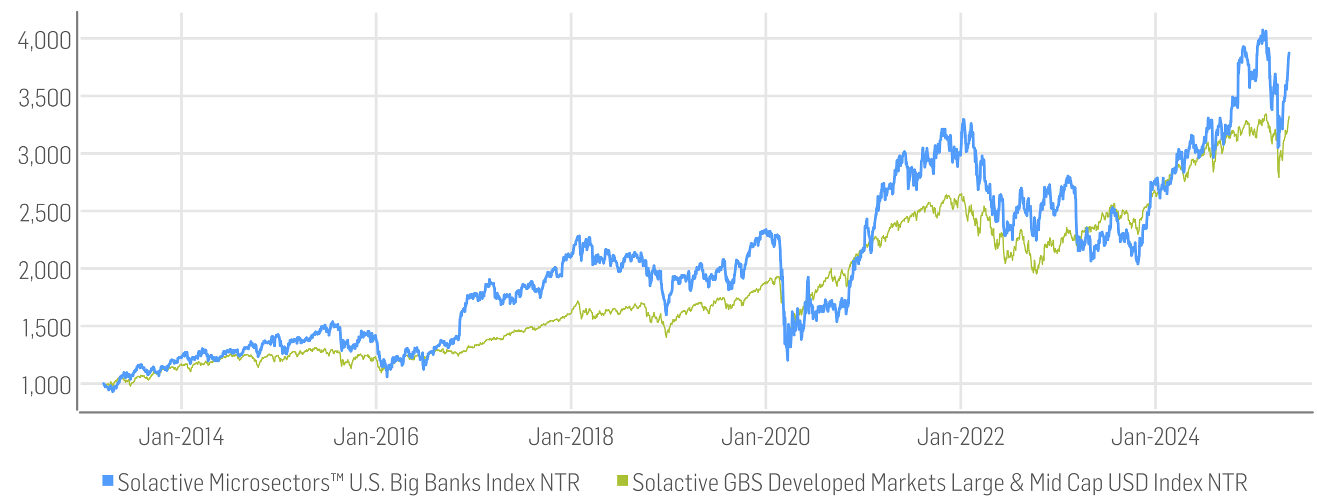
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 16-May-2025
Solactive Microsectors™ U.S. Big Banks Index NTR

DESCRIPTION

The Index intends to track the price movements of a portfolio of stocks tracking the top 10 US stocks from the Banking Sector with the largest free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA61L3 / SLA61L	Base Value / Base Date	1000 Points /15.03.2013
Bloomberg / Reuters	/ .SOLUSBBN	Last Price	3873.80
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:30 am to 5:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.03.2013
Index Members	10		

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STATISTICS

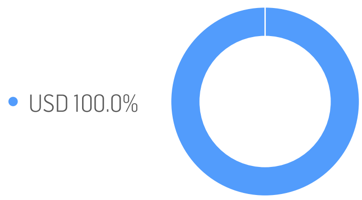
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	19.96%	-3.77%	1.17%	23.02%	6.06%	287.38%
Performance (p.a.)						11.77%
Volatility (p.a.)	21.73%	39.32%	30.77%	27.56%	33.92%	26.52%
High	3873.80	4062.76	4072.68	4072.68	4072.68	4072.68
Low	3212.39	3050.82	3050.82	2961.13	3050.82	929.67
Sharpe Ratio*	37.40	-0.48	-0.06	0.69	0.38	0.28
Max. Drawdown	-1.55%	-24.91%	-25.09%	-25.09%	-25.09%	-48.55%
VaR 95 \ 99				-38.4% \ -76.3%		-39.4% \ -68.5%
CVaR 95 \ 99				-68.3% \ -130.9%		-61.9% \ -107.2%

* 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).

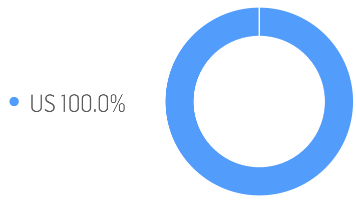
STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.54%	-0.35%	5.09%	12.54%	4.91%	232.08%
Performance (p.a.)						10.36%
Volatility (p.a.)	14.61%	24.13%	18.51%	15.50%	20.49%	14.46%
High	2321.67	2337.03	2337.03	2337.03	2337.03	2337.03
Low	2056.46	1952.09	1952.09	1952.09	1952.09	684.25
Sharpe Ratio*	18.72	-0.24	0.34	0.54	0.46	0.42
Max. Drawdown	-1.45%	-16.47%	-16.47%	-16.47%	-16.47%	-33.92%
VaR 95 \ 99				-23.8% \ -50.5%		-21.1% \ -42.0%
CVaR 95 \ 99				-39.3% \ -76.8%		-35.5% \ -64.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MORGAN STANLEY	MS UN Equity	US	USD	10.37%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.24%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	10.09%
CITIGROUP INC	C UN Equity	US	USD	10.07%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.04%
WELLS FARGO & CO	WFC UN Equity	US	USD	9.91%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	9.91%
US BANCORP	USB UN Equity	US	USD	9.85%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.83%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.69%

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