

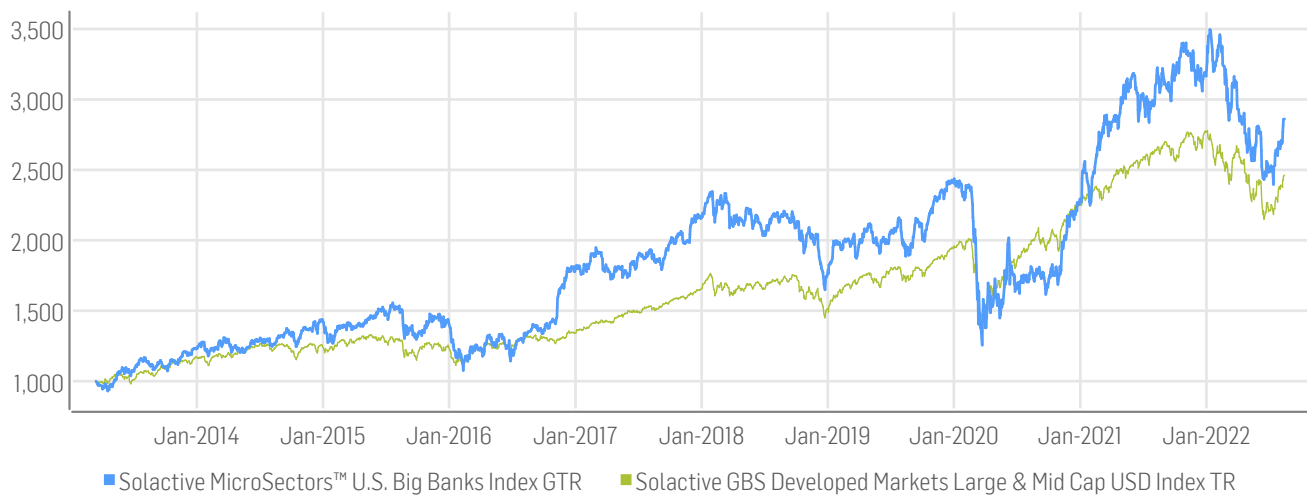
FACTSHEET - AS OF 15-Aug-2022

Solactive MicroSectors™ U.S. Big Banks Index GTR

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	DE000SLA7WC8 / SLA7WC	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	SOLUSBBT Index / .SOLUSBBT	Last Price	2861.55
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.29%	7.65%	-15.01%	-6.75%	-9.60%	186.16%
Performance (p.a.)						11.81%
Volatility (p.a.)	20.79%	29.26%	30.02%	26.56%	28.97%	26.84%
High	2861.55	2861.55	3366.84	3495.58	3495.58	3495.58
Low	2530.33	2396.82	2396.82	2396.82	2396.82	930.21
Sharpe Ratio*	17.06	1.11	-1.01	-0.34	-0.60	0.36
Max. Drawdown	-1.86%	-14.74%	-28.81%	-31.43%	-31.43%	-48.45%
VaR 95 \ 99				-42.8% \ -63.6%		-40.1% \ -68.3%
CVaR 95 \ 99				-56.5% \ -72.2%		-63.0% \ -109.5%

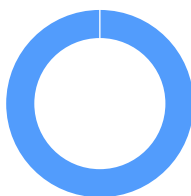
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.75%	3.97%	-6.17%	-6.18%	-10.99%	146.22%
Performance (p.a.)						10.04%
Volatility (p.a.)	14.96%	21.10%	21.27%	17.62%	20.33%	14.50%
High	1680.43	1680.43	1822.71	1897.20	1897.20	1897.20
Low	1517.09	1466.98	1466.98	1466.98	1466.98	669.45
Sharpe Ratio*	16.33	0.70	-0.68	-0.49	-0.95	0.54
Max. Drawdown	-1.49%	-11.56%	-19.52%	-22.68%	-22.68%	-33.87%
VaR 95 \ 99				-32.4% \ -47.4%		-21.4% \ -42.8%
CVaR 95 \ 99				-43.1% \ -55.7%		-36.6% \ -66.9%

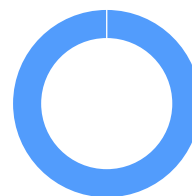
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 15-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	10.80%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.69%
MORGAN STANLEY	MS UN Equity	US	USD	10.51%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	10.01%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	9.92%
WELLS FARGO & CO	WFC UN Equity	US	USD	9.89%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	9.67%
CITIGROUP INC	C UN Equity	US	USD	9.64%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.57%
US BANCORP	USB UN Equity	US	USD	9.30%

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