FACTSHEET - AS OF 18-Jun-2024
Solactive Bank of America AR 1.04 Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0L656 / SL0L65
Bloomberg / Reuters	SOLBC104 Index / .SOLBC104
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	USD
Index Members	2

Base Value / Base Date	18.11 Points / 05.14.2014
Last Price	40.15
Dividends	1.04 AR Points
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 05.14.2014

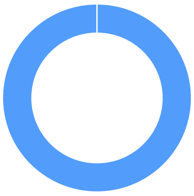
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.19%	8.75%	20.32%	43.70%	18.93%	113.00%
Performance (p.a.)						8.41%
Volatility (p.a.)	20.69%	21.29%	20.21%	23.24%	20.53%	31.43%
High	40.15	40.15	40.15	40.15	40.15	49.89
Low	38.63	34.76	31.81	25.25	31.81	12.61
Sharpe Ratio*	1.20	1.66	1.99	1.68	1.91	0.10
Max. Drawdown	-2.84%	-8.55%	-8.55%	-22.97%	-8.55%	-49.39%
VaR 95 \ 99				-34.8% \ -51.6%		-46.9% \ -85.8%
CVaR 95 \ 99				-45.9% \ -58.1%		-72.7% \ -121.1%

* 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).

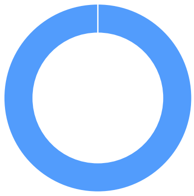
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BANK OF AMERICA GTR INDEX		DE	USD	100.00%
USD-CASH	USD-CASH	US	USD	0.00%

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The index is launched on 05-Feb-2015. 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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