

# FACTSHEET - AS OF 18-Jun-2024

## Solactive Bank of America GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0L7L2 / SL0L7L	Base Value / Base Date	100.00 Points / 14.05.2014
Bloomberg / Reuters	SOLBCGTR Index / .SOLBCGTR	Last Price	330.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 14.05.2014
Index Members	1		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.40%	9.48%	22.04%	48.40%	20.34%	230.13%
Performance (p.a.)						12.56%
Volatility (p.a.)	20.61%	21.19%	20.09%	23.19%	20.41%	30.78%
High	330.13	330.13	330.13	330.13	330.13	381.32
Low	316.97	284.56	258.53	203.46	258.53	76.63
Sharpe Ratio*	1.37	1.85	2.22	1.89	2.10	0.24
Max. Drawdown	-2.84%	-8.55%	-8.55%	-22.27%	-8.55%	-48.95%
VaR 95 \ 99				-34.8% \ -51.6%		-46.0% \ -85.2%
CVaR 95 \ 99				-45.5% \ -58.0%		-70.9% \ -118.3%

\* 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).

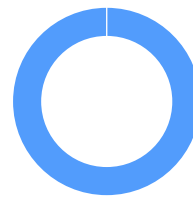
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	100.00%

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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](mailto:indexing@solactive.com)

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