

# FACTSHEET - AS OF 15-Aug-2024

## Solactive Equal Weight US Major Bank Select 3.0% AR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOMLH1 / SLOMLH	Base Value / Base Date	1000.0 Points / 12.31.2019
Bloomberg / Reuters	SOLUSBE3 Index / .SOLUSBE3	Last Price	1387.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 12.31.2019
Index Members	2		

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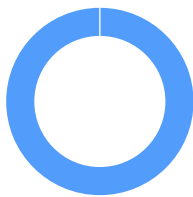
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.10%	-0.95%	15.85%	37.73%	18.11%	14.63%
Performance (p.a.)						4.51%
Volatility (p.a.)	31.16%	23.84%	19.79%	19.75%	19.39%	24.06%
High	1484.82	1484.82	1484.82	1484.82	1484.82	1484.82
Low	1287.85	1287.85	1195.90	893.23	1122.78	893.23
Sharpe Ratio*	-1.89	-0.38	1.49	1.67	1.29	-0.03
Max. Drawdown	-13.27%	-13.27%	-13.27%	-13.75%	-13.27%	-33.77%
VaR 95 \ 99				-29.7% \ -45.9%		-39.0% \ -62.0%
CVaR 95 \ 99				-43.0% \ -69.9%		-53.0% \ -74.0%

\* 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).

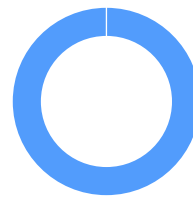
**COMPOSITION BY CURRENCIES**

• USD 100.0%



**COMPOSITION BY COUNTRIES**

• DE 100.0%



**TOP COMPONENTS AS OF 15-Aug-2024**

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Equal Weight US Major Bank Select GTR Index	SOLUSBEG Index	DE	USD	100.01%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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