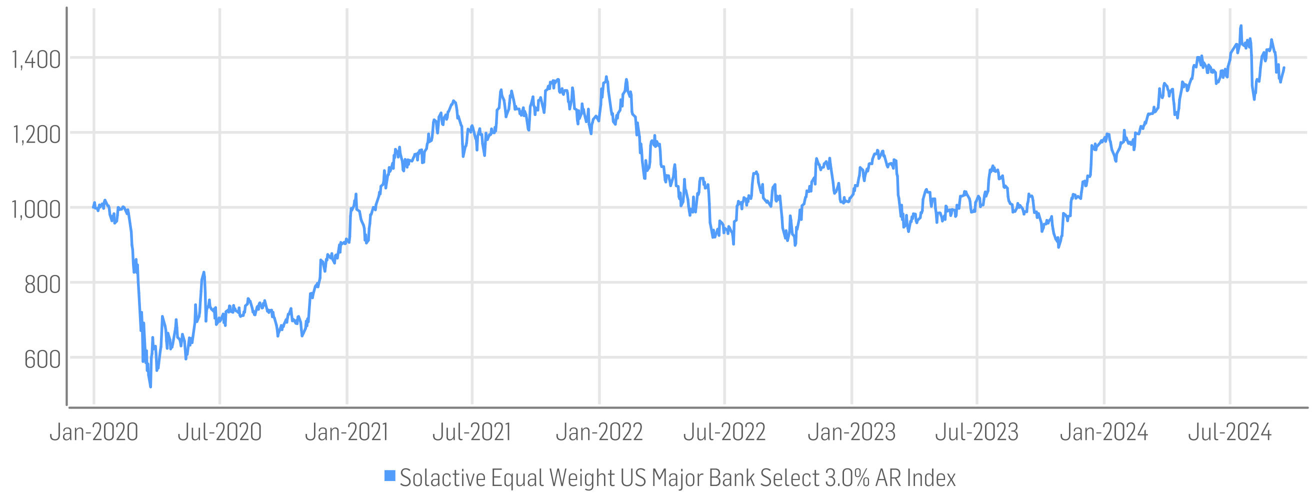
FACTSHEET - AS OF 17-Sep-2024
Solactive Equal Weight US Major Bank Select 3.0% AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMLH1 / SLOMLH
Bloomberg / Reuters	SOLUSBE3 Index / .SOLUSBE3
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	USD
Index Members	2

Base Value / Base Date	1000.0 Points / 12.31.2019
Last Price	1373.00
Dividends	Reinvested
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 12.31.2019

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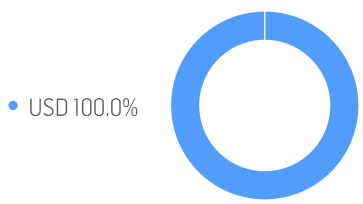
STATISTICS

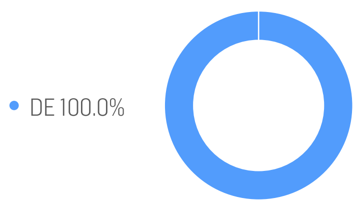
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.08%	0.67%	4.27%	39.25%	16.92%	13.48%
Performance (p.a.)						4.05%
Volatility (p.a.)	20.91%	25.08%	21.16%	20.10%	19.53%	23.97%
High	1447.55	1484.82	1484.82	1484.82	1484.82	1484.82
Low	1334.05	1287.85	1238.45	893.23	1122.78	893.23
Sharpe Ratio*	-1.34	-0.10	0.17	1.72	0.97	-0.05
Max. Drawdown	-7.84%	-13.27%	-13.27%	-13.27%	-13.27%	-33.77%
VaR 95 \ 99				-34.5% \ -46.6%		-39.4% \ -62.0%
CVaR 95 \ 99				-45.1% \ -70.0%		-52.9% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Sep-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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