

FACTSHEET - AS OF 07-Oct-2024

Solactive United States Big Banks 60 AR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMNBO / SLOMNB	Base Value / Base Date	1392.62 Points / 09.11.2019
Bloomberg / Reuters	SOUSBB60 Index / .SOUSBB60	Last Price	1948.13
Index Calculator	Solactive AG	Dividends	60 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:52 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 09.11.2019
Index Members	2		

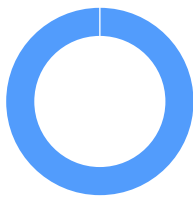
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.07%	-1.64%	7.30%	42.96%	18.14%	27.04%
Performance (p.a.)						4.99%
Volatility (p.a.)	20.57%	22.85%	20.21%	19.22%	18.53%	32.82%
High	1951.60	2037.82	2037.82	2037.82	2037.82	2037.82
Low	1851.58	1784.75	1740.72	1266.56	1575.52	818.71
Sharpe Ratio*	1.93	-0.50	0.52	2.02	1.03	0.00
Max. Drawdown	-3.54%	-12.42%	-12.42%	-12.42%	-12.42%	-49.19%
VaR 95 \ 99				-30.0% \ -45.9%		-47.0% \ -85.9%
CVaR 95 \ 99				-43.3% \ -65.4%		-75.6% \ -140.1%

* 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).

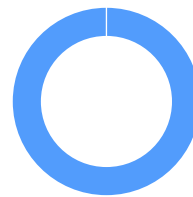
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive United States Big Banks Index TR	SOUSBBTR Index	DE	USD	100.03%
USD-CASH	USD-CASH	US	USD	-0.03%

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