

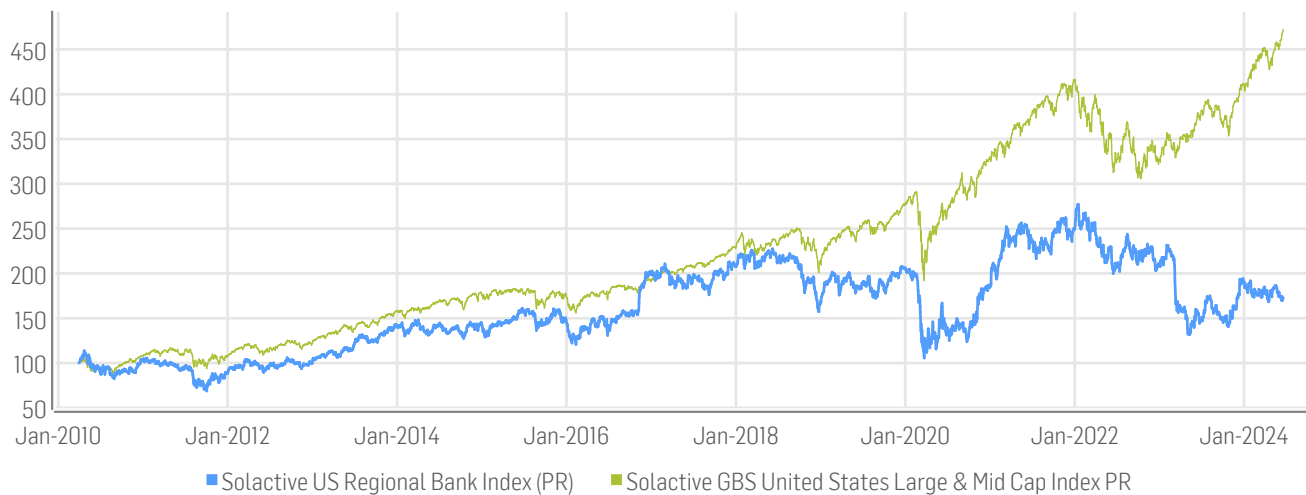
FACTSHEET - AS OF 18-Jun-2024

Solactive US Regional Bank Index (PR)

DESCRIPTION

The Index aims to track the 50 largest regional banks in the US. They are selected according to Free Float Market Capitalization and weighted equally. The indices are adjusted quarterly in March, June, September and December.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA09C1 / SLA09C	Base Value / Base Date	100 Points / 31.03.2010
Bloomberg / Reuters	SOLRBKP Index / .SOLRBKP	Last Price	172.96
Index Calculator	Solactive AG	Dividends	No reinvestment
Index Type	Price Return	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.03.2010
Index Members	50		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.33%	-3.62%	-9.04%	19.85%	-9.30%	72.96%
Performance (p.a.)						3.93%
Volatility (p.a.)	21.74%	23.27%	23.64%	26.27%	24.04%	28.23%
High	185.15	186.65	194.05	194.05	191.82	277.01
Low	169.60	168.32	168.32	140.58	168.32	68.79
Sharpe Ratio*	-3.02	-0.83	-0.96	0.57	-1.00	-0.05
Max. Drawdown	-9.13%	-9.13%	-13.26%	-19.70%	-12.25%	-53.59%
VaR 95 \ 99				-35.1% \ -71.4%		-42.8% \ -81.1%
CVaR 95 \ 99				-52.9% \ -76.8%		-67.5% \ -113.2%

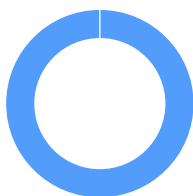
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.39%	4.97%	15.44%	26.63%	14.89%	372.09%
Performance (p.a.)						11.53%
Volatility (p.a.)	7.89%	10.61%	10.65%	11.24%	10.82%	17.23%
High	2303.59	2303.59	2303.59	2303.59	2303.59	2303.59
Low	2196.87	2085.83	1969.87	1725.63	1969.87	425.85
Sharpe Ratio*	5.68	1.55	2.68	1.94	2.68	0.36
Max. Drawdown	-1.73%	-5.44%	-5.44%	-10.25%	-5.44%	-34.06%
VaR 95 \ 99				-20.2% \ -25.4%		-26.2% \ -50.8%
CVaR 95 \ 99				-23.6% \ -26.4%		-42.7% \ -72.8%

COMPOSITION BY CURRENCIES

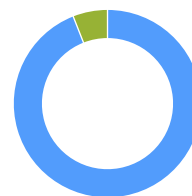
• USD 100.0%



COMPOSITION BY COUNTRIES

• US 94.0%

• PR 6.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BREAD FINANCIAL HOLDINGS INC	BFH UN Equity	US	USD	2.35%
BANCORP INC/THE	TBBK UW Equity	US	USD	2.17%
M & T BANK CORP	MTB UN Equity	US	USD	2.16%
COMMERCE BANCSHARES INC/MO	CBSH UW Equity	US	USD	2.15%
FIRST CITIZENS BANCSHARES INC/NC	FCNCA UW Equity	US	USD	2.14%
FIRST BANCORP/PUERTO RICO	FBP UN Equity	PR	USD	2.14%
AMERIS BANCORP	ABCB UW Equity	US	USD	2.13%
BANKUNITED INC	BKU UN Equity	US	USD	2.12%
BANNER CORPORATION	BANR UW Equity	US	USD	2.11%
ALLY FINANCIAL INC	ALLY UN Equity	US	USD	2.11%
INTERNATIONAL BANCSHARES CORP	IBOC UW Equity	US	USD	2.09%
HANCOCK WHITNEY CORP	HWC UW Equity	US	USD	2.07%
FIFTH THIRD BANCORP	FITB UW Equity	US	USD	2.07%
COLUMBIA BANKING SYSTEM INC	COLB UW Equity	US	USD	2.06%
POPULAR INC	BPOP UW Equity	PR	USD	2.06%
EASTERN BANKSHARES INC	EBC UW Equity	US	USD	2.05%
CATHAY GENERAL BANCORP	CATY UW Equity	US	USD	2.05%
BANCFIRST CORP	BANF UW Equity	US	USD	2.04%
FIRST INTERSTATE BANCSYS-A	FIBK UW Equity	US	USD	2.04%
UNITED COMMUNITY BANKS INC/GA	UCBI UW Equity	US	USD	2.03%
TOWNE BANK	TOWN UW Equity	US	USD	2.02%
FIRST FINANCIAL BANCORP	FFBC UW Equity	US	USD	2.02%
INDEPENDENT BANK GROUP INC	IBTX UW Equity	US	USD	2.02%
HOME BANCSHARES INC	HOMB UN Equity	US	USD	2.01%
FIRST HORIZON CORP	FHN UN Equity	US	USD	2.01%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	2.01%
SYNOVUS FINANCIAL CORP	SNV UN Equity	US	USD	1.98%
CVB FINANCIAL CORP	CVBF UW Equity	US	USD	1.98%
WESTERN ALLIANCE BANCORP	WAL UN Equity	US	USD	1.98%
BANK OF HAWAII CORP	BOH UN Equity	US	USD	1.97%
RENASANT CORP	RNST UN Equity	US	USD	1.96%
LAKELAND FINANCIAL CORP	LKFN UW Equity	US	USD	1.96%
FIRST HAWAIIAN INC	FHB UW Equity	US	USD	1.95%
SERVISFIRST BANCSHARES INC	SFBS UN Equity	US	USD	1.94%
EAST WEST BANCORP INC	EWBC UW Equity	US	USD	1.92%
WINTRUST FINANCIAL CORP	WTFC UW Equity	US	USD	1.92%
GLACIER BANCORP INC	GBCI UN Equity	US	USD	1.92%
INDEPENDENT BANK CORP/MA	INDB UW Equity	US	USD	1.91%
PROSPERITY BANCSHARES INC	PB UN Equity	US	USD	1.91%
ATLANTIC UNION BANKSHARES CORP	AUB UN Equity	US	USD	1.91%
WESBANCO INC	WSBC UW Equity	US	USD	1.91%

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Company	Ticker	Country	Currency	Index Weight (%)
PINNACLE FINANCIAL PARTNERS	PNFP UW Equity	US	USD	1.90%
SEACOAST BANKING CORP/FL	SBCF UW Equity	US	USD	1.89%
UNITED BANKSHARES INC	UBSI UW Equity	US	USD	1.89%
PACIFIC PREMIER BANCORP INC	PPBI UW Equity	US	USD	1.88%
CULLEN/FROST BANKERS INC	CFR UN Equity	US	USD	1.86%
SOUTHSTATE CORP	SSB UN Equity	US	USD	1.84%
BANK OZK	OZK UW Equity	US	USD	1.84%
BANC OF CALIFORNIA INC	BANC UN Equity	US	USD	1.81%

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