

FACTSHEET - AS OF 20-Jun-2024

Solactive MicroSectors™ U.S. Big Banks Index PR

DESCRIPTION

The Index intends to track the price movements of a portfolio of stocks tracking the top 10 US stocks from the Banking Sector with the largest free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA61K5 / SLA61K	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	/ .SOLUSBBP	Last Price	2490.92
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:30 am to 5:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.03.2013
Index Members	10		

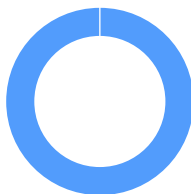
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.99%	1.76%	9.87%	33.54%	9.03%	149.09%
Performance (p.a.)						8.44%
Volatility (p.a.)	16.62%	16.65%	16.85%	20.12%	17.02%	26.37%
High	2594.48	2603.37	2603.37	2603.37	2603.37	2876.08
Low	2437.71	2343.74	2171.01	1706.16	2171.01	928.43
Sharpe Ratio*	-2.67	0.12	0.93	1.43	0.86	0.12
Max. Drawdown	-6.04%	-6.66%	-6.66%	-19.96%	-6.66%	-49.26%
VaR 95 \ 99				-29.2% \ -42.0%		-39.4% \ -68.1%
CVaR 95 \ 99				-37.7% \ -46.2%		-61.4% \ -105.0%

* 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).

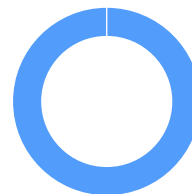
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.61%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.21%
MORGAN STANLEY	MS UN Equity	US	USD	10.13%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	10.11%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.06%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	9.96%
US BANCORP	USB UN Equity	US	USD	9.88%
CITIGROUP INC	C UN Equity	US	USD	9.86%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.62%
TRUIST FINANCIAL CORP	TFC UN Equity	US	USD	9.55%

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