

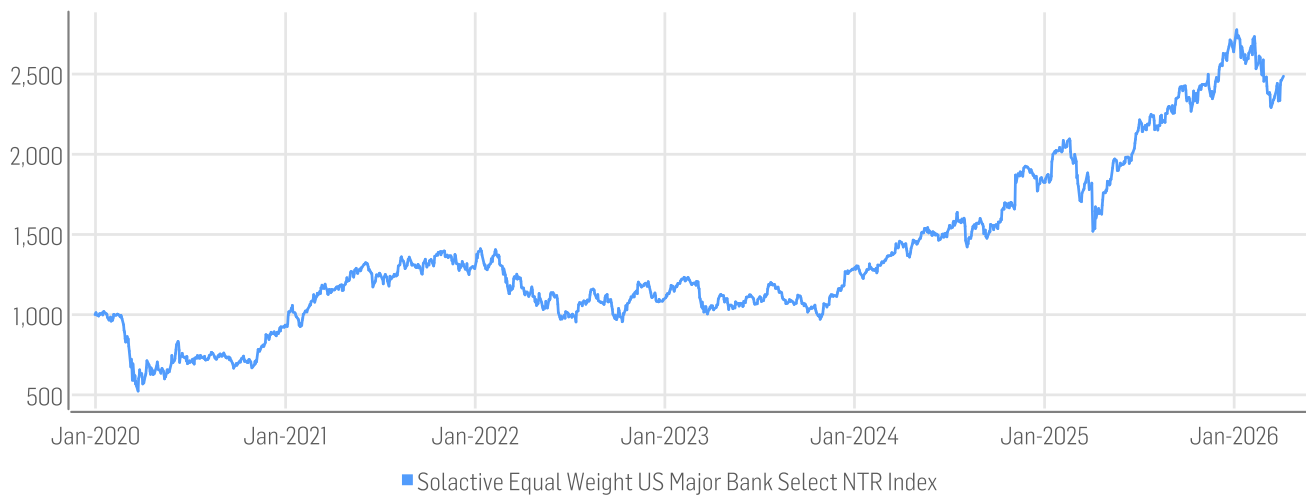
# FACTSHEET - AS OF 06-Apr-2026

## Solactive Equal Weight US Major Bank Select NTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHFT8 / SLOHFT	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLUSBEN Index/ .SOLUSBEN	Last Price	2486.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	6		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.43%	-10.43%	7.31%	53.65%	-5.74%	148.69%
Performance (p.a.)						15.65%
Volatility (p.a.)	24.92%	28.22%	24.84%	22.06%	28.48%	32.02%
High	2486.94	2776.47	2776.47	2776.47	2776.47	2776.47
Low	2291.33	2291.33	2267.88	1618.54	2291.33	523.38
Sharpe Ratio*	2.64	-1.41	0.47	2.31	-0.84	0.37
Max. Drawdown	-4.51%	-17.47%	-17.47%	-17.47%	-17.47%	-48.71%
VaR 95 \ 99				-36.6% \ -60.5%		-45.6% \ -84.0%
CVaR 95 \ 99				-49.9% \ -75.3%		-73.7% \ -137.0%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CITIGROUP INC	C UN Equity	US	USD	17.96%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	17.05%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.75%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.56%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	15.84%
MORGAN STANLEY	MS UN Equity	US	USD	15.83%

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