

FACTSHEET - AS OF 19-May-2026

Solactive United States Big Banks Hedged to CAD Index 3.25% AR

DESCRIPTION

Solactive United States Big Banks Hedged to CAD Index 3.25% AR aims to track the performance of the Solactive United States Big Banks Hedged to CAD Index TR adjusted for a synthetic dividend of 3.25% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK3F4 / SLOK3F	Base Value / Base Date	1779.59 Points / 31.5.2006
Bloomberg / Reuters	SOUSBBC3 Index / .SOUSBBC3	Last Price	2177.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.05.2006
Index Members	8		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.07%	-5.04%	1.92%	17.77%	-8.08%	22.38%
Performance (p.a.)						1.02%
Volatility (p.a.)	15.91%	23.53%	22.92%	20.35%	24.26%	37.25%
High	2318.32	2318.32	2485.08	2485.08	2485.08	2485.08
Low	2177.81	2032.10	2032.10	1874.94	2032.10	251.91
Max. Drawdown	-6.06%	-11.40%	-18.23%	-18.23%	-18.23%	-87.80%
VaR 95 \ 99				-36.3% \ -51.8%		-50.7% \ -99.6%
CVaR 95 \ 99				-48.2% \ -70.4%		-88.8% \ -173.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.70%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	14.55%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	12.65%
MORGAN STANLEY	MS UN Equity	US	USD	10.63%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.61%
CITIGROUP INC	C UN Equity	US	USD	9.68%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.00%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	5.19%

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