

# FACTSHEET - AS OF 28-Apr-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	2270.40
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	10.98%	-0.92%	2.14%	26.89%	-4.17%	25.89%
Performance (p.a.)						1.16%
Volatility (p.a.)	20.75%	25.70%	22.98%	20.52%	25.44%	37.30%
High	2318.32	2414.92	2485.08	2485.08	2485.08	2485.08
Low	2050.45	2032.10	2032.10	1768.37	2032.10	251.91
Max. Drawdown	-3.10%	-15.85%	-18.23%	-18.23%	-18.23%	-87.80%
VaR 95 \ 99				-38.0% \ -51.8%		-50.7% \ -99.6%
CVaR 95 \ 99				-48.5% \ -70.4%		-89.0% \ -173.3%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 28-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	30.27%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	14.53%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	12.05%
WELLS FARGO & CO	WFC UN Equity	US	USD	11.14%
MORGAN STANLEY	MS UN Equity	US	USD	10.08%
CITIGROUP INC	C UN Equity	US	USD	10.02%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	6.63%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	5.29%

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