

# FACTSHEET - AS OF 17-Apr-2026

## Solactive United States Big Banks Index 3.25% AR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOK3G2 / SLOK3G	Base Value / Base Date	1783.24 Points / 8.5.2006
Bloomberg / Reuters	SOUSBB3 Index / .SOUSBB3	Last Price	2873.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2006.05.08
Index Members	8		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.48%	-2.30%	8.06%	41.95%	-2.42%	61.13%
Performance (p.a.)						2.42%
Volatility (p.a.)	22.67%	26.67%	23.09%	20.81%	26.17%	36.59%
High	2873.31	3006.74	3088.51	3088.51	3088.51	3088.51
Low	2557.16	2535.64	2535.64	2024.13	2535.64	257.55
Sharpe Ratio*	11.98	-0.48	0.58	1.87	-0.45	-0.04
Max. Drawdown	-4.30%	-15.67%	-17.90%	-17.90%	-17.90%	-87.10%
VaR 95 \ 99				-38.2% \ -51.7%		-50.2% \ -99.9%
CVaR 95 \ 99				-48.0% \ -69.9%		-87.1% \ -167.6%

\* 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 17-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.88%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	14.74%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.93%
WELLS FARGO & CO	WFC UN Equity	US	USD	11.03%
CITIGROUP INC	C UN Equity	US	USD	10.21%
MORGAN STANLEY	MS UN Equity	US	USD	9.91%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	6.68%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	5.63%

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