

# FACTSHEET - AS OF 02-Jul-2026

## Solactive Equal Weight US Major Bank Select 33 AR Index

### DESCRIPTION

Solactive Equal Weight US Major Bank Select 33 AR Index aims to track the performance of the Solactive Equal Weight US Major Bank Select GTR Index adjusted for a synthetic dividend of 33 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOQW24 / SLOQW2	Base Value / Base Date	692.73 Points / 31.12.2002
Bloomberg / Reuters	SOLUSB33 Index / .SOLUSB33	Last Price	1447.67
Index Calculator	Solactive AG	Dividends	33 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:55 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 12.31.2002
Index Members	6		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.96%	17.67%	6.87%	30.20%	9.21%	108.98%
Performance (p.a.)						3.19%
Volatility (p.a.)	24.05%	20.74%	25.15%	22.05%	25.14%	34.69%
High	1481.49	1481.49	1481.49	1481.49	1481.49	1481.49
Low	1363.18	1243.10	1147.13	1087.32	1147.13	202.08
Sharpe Ratio*	3.18	4.34	0.43	1.23	0.62	-0.01
Max. Drawdown	-4.18%	-5.60%	-17.75%	-17.75%	-17.75%	-81.90%
VaR 95 \ 99				-36.7% \ -60.6%		-46.5% \ -96.6%
CVaR 95 \ 99				-49.5% \ -75.5%		-82.1% \ -158.3%

\* 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 02-Jul-2026

Company	Ticker	Country	Currency	Index Weight (%)
MORGAN STANLEY	MS UN Equity	US	USD	17.16%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.94%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	16.74%
CITIGROUP INC	C UN Equity	US	USD	16.53%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	16.37%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.26%

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