SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 01-Jul-2022
Solactive United States Big Banks AR Index

DESCRIPTION

Solactive United States Big Banks AR Index aims to track the performance of the Solactive United States Big Banks Index TR adjusted for a synthetic dividend of 27 index points per annum.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0A7X0 / SL0A7X
Bloomberg / Reuters	SOUSBBAR Index / .SOUSBBAR
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	USD
Index Members	7

Base Value / Base Date	1093.70 Points / 22.09.2017
Last Price	1186.76
Dividends	Adjusted Return (=GTR-27 idx points)
Calculation	09:30am to 4:52pm (EST), every 15 seconds
History	Available daily back to 22.09.2017

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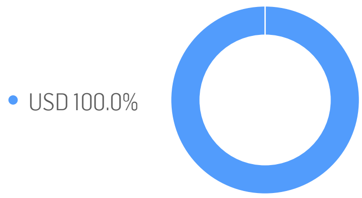
STATISTICS

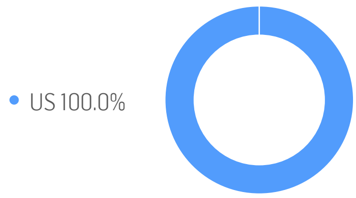
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.36%	-16.91%	-24.45%	-19.80%	-24.45%	8.51%
Performance (p.a.)						1.73%
Volatility (p.a.)	30.26%	30.53%	30.99%	27.09%	30.86%	32.58%
High	1352.63	1426.93	1721.70	1721.70	1721.70	1721.70
Low	1161.45	1161.45	1161.45	1161.45	1161.45	690.95
Sharpe Ratio*	-2.59	-1.78	-1.45	-0.80	-1.44	0.01
Max. Drawdown	-14.13%	-18.68%	-32.54%	-32.54%	-32.54%	-48.95%
VaR 95 \ 99				-46.6% \ -67.8%		-47.5% \ -85.7%
CVaR 95 \ 99				-58.0% \ -73.3%		-76.7% \ -139.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	30.17%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	20.13%
WELLS FARGO & CO	WFC UN Equity	US	USD	13.77%
MORGAN STANLEY	MS UN Equity	US	USD	9.51%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	9.25%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	8.81%
CITIGROUP INC	C UN Equity	US	USD	8.37%

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