

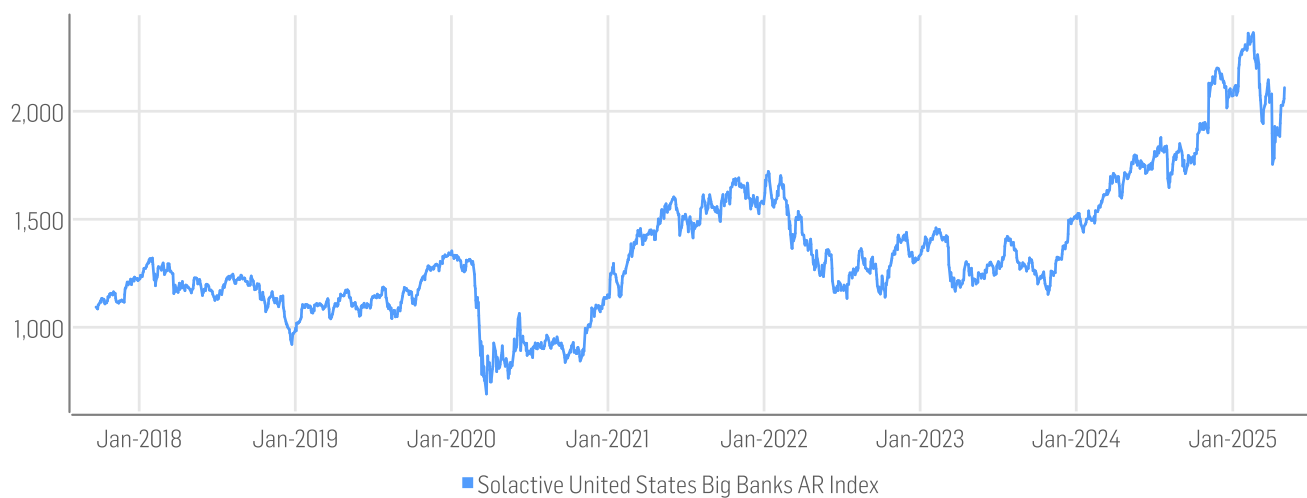
# FACTSHEET - AS OF 02-May-2025

## 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	Base Value / Base Date	1093.70 Points / 22.09.2017
Bloomberg / Reuters	SOUSBBAR Index / .SOUSBBAR	Last Price	2109.50
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-27 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.09.2017
Index Members	7		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.41%	-8.11%	9.71%	22.73%	1.85%	92.88%
Performance (p.a.)						9.02%
Volatility (p.a.)	56.49%	39.93%	34.62%	28.25%	35.87%	29.84%
High	2109.50	2363.95	2363.95	2363.95	2363.95	2363.95
Low	1754.29	1754.29	1754.29	1646.49	1754.29	690.95
Sharpe Ratio*	0.25	-0.84	0.47	0.66	0.03	0.15
Max. Drawdown	-15.66%	-25.79%	-25.79%	-25.79%	-25.79%	-48.95%
VaR 95 \ 99				-40.2% \ -81.9%		-43.3% \ -77.7%
CVaR 95 \ 99				-71.9% \ -135.2%		-70.0% \ -124.6%

\* 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 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	31.39%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	17.08%
WELLS FARGO & CO	WFC UN Equity	US	USD	15.36%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.06%
MORGAN STANLEY	MS UN Equity	US	USD	9.26%
CITIGROUP INC	C UN Equity	US	USD	8.10%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.76%

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