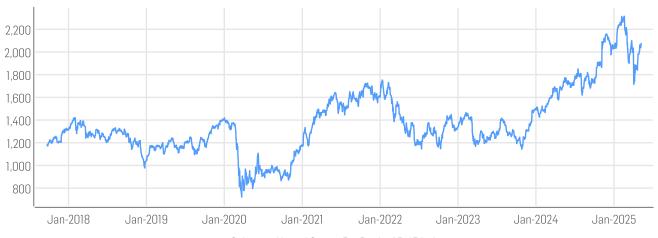


# FACTSHEET - AS OF 09-May-2025 Solactive United States Big Banks AR 45 Index

#### **DESCRIPTION**

Solactive United States Big Banks AR 45 Index aims to track the performance of the Solactive United States Big Banks Index TR adjusted for a synthetic dividend of 45 index points per annum

## **HISTORICAL PERFORMANCE**



■ Solactive United States Big Banks AR 45 Index

## **CHARACTERISTICS**

ISIN / WKN	SL0H5W
Bloomberg / Reuters	SOUSBB45 Index / .SOUSBB45
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	USD
Index Memhers	7

Base Value / Base Date	1181.66 Points / 2017.09.22
Last Price	2073.22
Dividends	45 AR Points
Calculation	09:30am to 4:55 pm (EST), every 15 seconds
History	Available daily back to 2017.09.22



#### **STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.88%	-9.87%	1.43%	18.27%	2.13%	75.45%
Performance (p.a.)						7.65%
Volatility (p.a.)	35.52%	39.78%	31.08%	28.27%	34.97%	29.81%
High	2073.95	2314.38	2314.38	2314.38	2314.38	2314.38
Low	1815.44	1715.55	1715.55	1620.34	1715.55	721.80
Sharpe Ratio*	5.93	-0.97	-0.04	0.50	0.05	0.11
Max. Drawdown	-3.79%	-25.87%	-25.87%	-25.87%	-25.87%	-49.17%
VaR 95 \ 99				-40.3% \ -81.9%		-43.3% \ -77.9%
CVaR 95 \ 99				-71.9% \ -135.3%		-70.1% \ -124.7%

<sup>\*</sup> 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**



• US 100.0%

# TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.48%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	17.45%
WELLS FARGO & CO	WFC UN Equity	US	USD	14.96%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.21%
MORGAN STANLEY	MS UN Equity	US	USD	9.50%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.14%
CITIGROUP INC	C UN Equity	US	USD	8.26%



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