

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



CHARACTERISTICS

ISIN / WKN	SL0H5W	Base Value / Base Date	1181.66 Points / 2017.09.22
Bloomberg / Reuters	SOUSBB45 Index / .SOUSBB45	Last Price	2073.22
Index Calculator	Solactive AG	Dividends	45 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2017.09.22
Index Members	7		

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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%

* 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 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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