

# FACTSHEET - AS OF 28-Nov-2023

## Solactive United States Big Banks AR 45 Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOH5W	Base Value / Base Date	1181.66 Points / 2017.09.22
Bloomberg / Reuters	SOUSB45 Index / .SOUSB45	Last Price	1304.07
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	2		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.95%	1.32%	6.01%	-7.65%	-2.39%	10.36%
Performance (p.a.)						1.61%
Volatility (p.a.)	19.29%	19.47%	18.80%	21.69%	21.89%	30.77%
High	1314.65	1314.65	1416.84	1465.40	1465.40	1752.45
Low	1164.72	1144.47	1144.47	1144.47	1144.47	721.80
Sharpe Ratio*	19.95	0.01	0.39	-0.60	-0.36	-0.12
Max. Drawdown	-1.69%	-12.94%	-19.22%	-21.90%	-21.90%	-49.17%
VaR 95 \ 99				-36.6% \ -58.5%		-45.3% \ -77.9%
CVaR 95 \ 99				-52.4% \ -86.3%		-71.8% \ -129.1%

\* 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

• DE 100.0%



## TOP COMPONENTS AS OF 28-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE UNITED STATES BIG BANKS INDEX TR	SOUSBBTR Index	DE	USD	100.01%

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