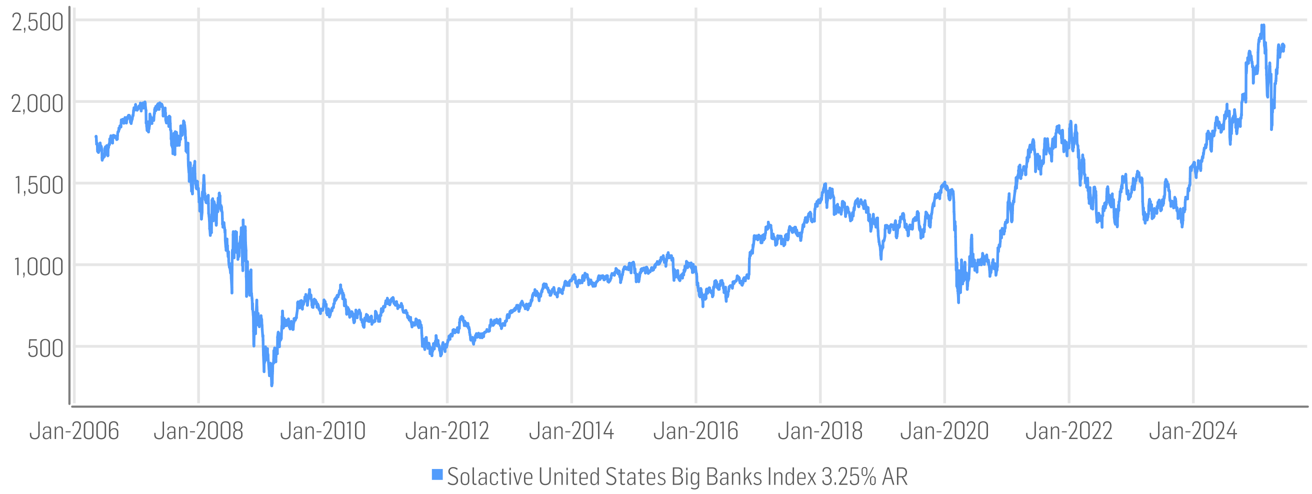
FACTSHEET - AS OF 17-Jun-2025
Solactive United States Big Banks Index 3.25% AR

DESCRIPTION

Solactive United States Big Banks Index 3.25% AR aims to track the performance of the Solactive United States Big Banks Index TR adjusted for a synthetic dividend of 3.25% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0K3G2 / SL0K3G	Base Value / Base Date	1783.24 Points / 2006.05.08
Bloomberg / Reuters	SOUSBB3 Index / .SOUSBB3	Last Price	2332.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 2006.05.08
Index Members	7		

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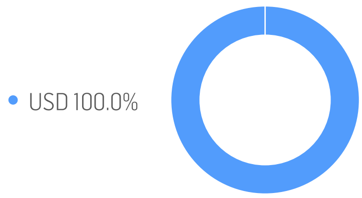
STATISTICS

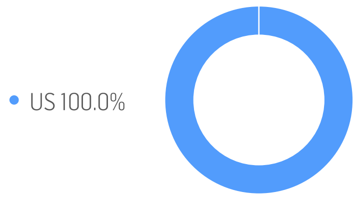
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.65%	8.23%	10.09%	27.38%	7.54%	30.81%
Performance (p.a.)						1.42%
Volatility (p.a.)	16.03%	36.21%	31.22%	28.42%	31.92%	37.12%
High	2351.92	2351.92	2468.95	2468.95	2468.95	2468.95
Low	2270.72	1827.67	1827.67	1737.48	1827.67	257.55
Sharpe Ratio*	-0.74	0.93	0.55	0.83	0.40	-0.08
Max. Drawdown	-3.29%	-18.28%	-25.97%	-25.97%	-25.97%	-87.10%
VaR 95 \ 99				-40.4% \ -81.9%		-50.9% \ -101.5%
CVaR 95 \ 99				-72.0% \ -135.3%		-88.5% \ -170.4%

* 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 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.65%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	17.44%
WELLS FARGO & CO	WFC UN Equity	US	USD	14.14%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.66%
MORGAN STANLEY	MS UN Equity	US	USD	9.59%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.09%
CITIGROUP INC	C UN Equity	US	USD	8.44%

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