

# FACTSHEET - AS OF 09-Jan-2026

## Solactive United States Big Banks Hedged to CAD 60 AR Index

### DESCRIPTION

Solactive United States Big Banks Hedged to CAD 60 AR Index aims to track the performance of the Solactive United States Big Banks Hedged to CAD Index TR adjusted for a synthetic dividend of 60 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOSS44 / SLOSS4	Base Value / Base Date	1322.36 Points / 11.09.2019
Bloomberg / Reuters	SUSBBC60 Index / .SUSBBC60	Last Price	2617.33
Index Calculator	Solactive AG	Dividends	60 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:57 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 11.09.2019
Index Members	0		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.16%	16.32%	19.24%	35.35%	3.08%	97.93%
Performance (p.a.)						11.39%
Volatility (p.a.)	18.19%	18.98%	17.98%	25.32%	23.57%	32.07%
High	2663.80	2663.80	2663.80	2663.80	2663.80	2663.80
Low	2489.02	2288.01	2174.69	1596.44	2539.11	731.58
Max. Drawdown	-2.49%	-6.58%	-6.58%	-25.94%	-2.01%	-52.08%
VaR 95 \ 99				-39.2% \ -79.9%		-45.9% \ -84.4%
CVaR 95 \ 99				-65.5% \ -133.8%		-75.1% \ -141.3%

## COMPOSITION BY CURRENCIES

No data available

## COMPOSITION BY COUNTRIES

No data available

## TOP COMPONENTS AS OF 09-Jan-2026

Company	Ticker	Country	Currency	Index Weight (%)
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