

# FACTSHEET - AS OF 06-Apr-2026

## Solactive United States Big Banks AR Index

### DESCRIPTION

Solactive United States Big Banks AR Index aims to track the performance of the Solactive United States Big Banks Index TR adjusted for a synthetic dividend of 27 index points per annum.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA7X0 / SLOA7X	Base Value / Base Date	1093.7 Points / 22.9.2017
Bloomberg / Reuters	SOUSBBAR Index / .SOUSBBAR	Last Price	2651.21
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-27 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 22.09.2017
Index Members	8		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.96%	-12.03%	2.87%	40.32%	-7.69%	142.41%
Performance (p.a.)						10.93%
Volatility (p.a.)	22.26%	26.24%	23.27%	20.76%	26.44%	28.97%
High	2651.21	3013.63	3013.63	3013.63	3013.63	3013.63
Low	2484.57	2484.57	2484.57	1883.34	2484.57	690.95
Sharpe Ratio*	1.75	-1.68	0.10	1.80	-1.13	0.25
Max. Drawdown	-4.29%	-17.56%	-17.56%	-17.56%	-17.56%	-48.95%
VaR 95 \ 99				-38.1% \ -51.6%		-42.3% \ -75.5%
CVaR 95 \ 99				-47.9% \ -69.7%		-67.6% \ -120.1%

\* 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

• US 100.0%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	30.28%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	14.57%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.88%
WELLS FARGO & CO	WFC UN Equity	US	USD	11.81%
CITIGROUP INC	C UN Equity	US	USD	9.65%
MORGAN STANLEY	MS UN Equity	US	USD	9.31%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.16%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	5.35%

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