

# FACTSHEET - AS OF 06-Apr-2026

## Solactive Equal Weight US Major Bank Select AR Index

### DESCRIPTION

Solactive Equal Weight US Major Bank Select AR Index aims to track the performance of the Solactive Equal Weight US Major Bank Select GTR Index adjusted for a synthetic dividend of 37.5 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHFV4 / SLOHFV	Base Value / Base Date	936.76 Points / 31.12.2002
Bloomberg / Reuters	SOLUSBEA Index / .SOLUSBEA	Last Price	2447.96
Index Calculator	Solactive AG	Dividends	37.5 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 31.12.2019
Index Members	6		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.31%	-10.62%	6.84%	52.14%	-5.95%	117.28%
Performance (p.a.)						13.19%
Volatility (p.a.)	24.92%	28.24%	24.85%	22.05%	28.49%	32.02%
High	2447.96	2738.86	2738.86	2738.86	2738.86	2738.86
Low	2257.22	2257.22	2241.93	1609.02	2257.22	585.66
Sharpe Ratio*	2.55	-1.43	0.43	2.24	-0.86	0.30
Max. Drawdown	-4.52%	-17.59%	-17.59%	-17.59%	-17.59%	-48.99%
VaR 95 \ 99				-36.6% \ -60.5%		-45.8% \ -84.1%
CVaR 95 \ 99				-50.0% \ -75.4%		-73.9% \ -137.3%

\* 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 (%)
CITIGROUP INC	C UN Equity	US	USD	17.96%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	17.05%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.75%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.56%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	15.84%
MORGAN STANLEY	MS UN Equity	US	USD	15.83%

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