

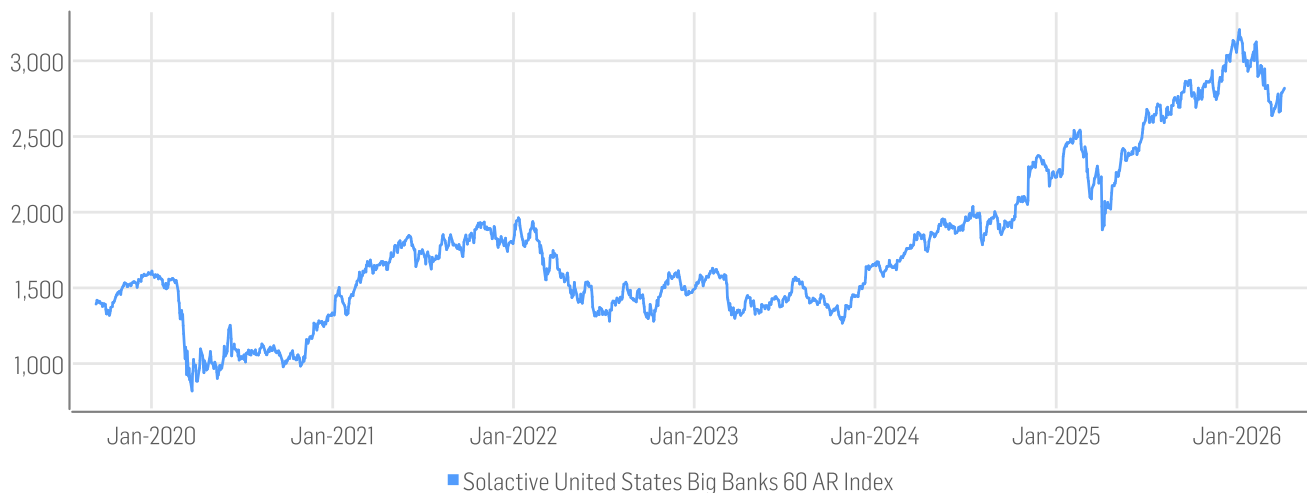
# FACTSHEET - AS OF 07-Apr-2026

## Solactive United States Big Banks 60 AR Index

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOMNB0 / SLOMNB	Base Value / Base Date	1392.62 Points / 11.9.2019
Bloomberg / Reuters	SOUSBB60 Index / .SOUSBB60	Last Price	2819.62
Index Calculator	Solactive AG	Dividends	60 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:52 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 09.11.2019
Index Members	8		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.10%	-10.27%	2.40%	39.04%	-7.73%	102.47%
Performance (p.a.)						11.33%
Volatility (p.a.)	21.69%	26.21%	23.22%	20.69%	26.25%	31.07%
High	2819.62	3155.91	3206.04	3206.04	3206.04	3206.04
Low	2638.04	2638.04	2638.04	2020.56	2638.04	818.71
Sharpe Ratio*	1.91	-1.50	0.05	1.74	-1.14	0.25
Max. Drawdown	-4.30%	-16.41%	-17.72%	-17.72%	-17.72%	-49.19%
VaR 95 \ 99				-38.1% \ -51.6%		-45.4% \ -79.6%
CVaR 95 \ 99				-48.0% \ -69.8%		-72.1% \ -132.5%

\* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	30.41%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	14.60%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	11.82%
WELLS FARGO & CO	WFC UN Equity	US	USD	11.76%
CITIGROUP INC	C UN Equity	US	USD	9.61%
MORGAN STANLEY	MS UN Equity	US	USD	9.39%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.17%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	5.25%

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