

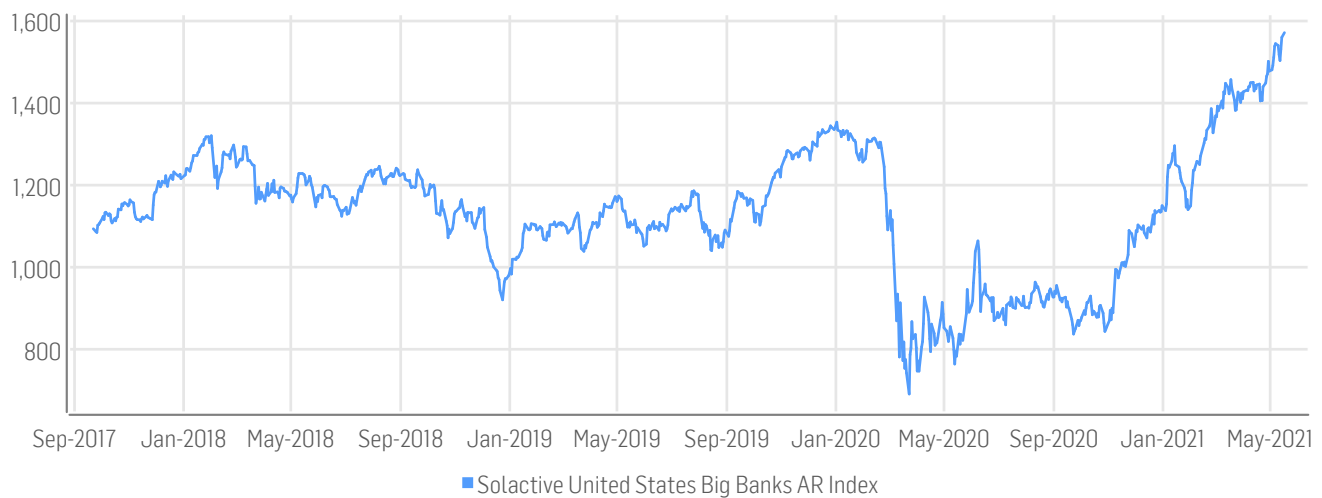
# FACTSHEET - AS OF 17-May-2021

## 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



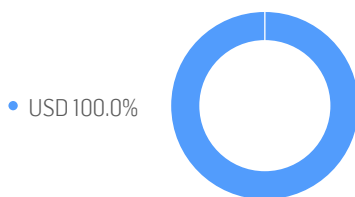
### CHARACTERISTICS

ISIN / WKN	DE000SLOA7X0 / SLOA7X	Base Value / Base Date	1093.70 Points / 22.09.2017
Bloomberg / Reuters	SOUSBBAR Index / .SOUSBBAR	Last Price	1571.69
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	7		

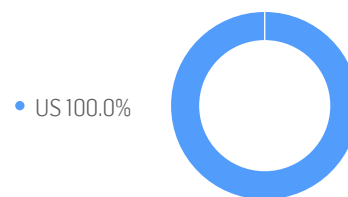
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	8.81%	20.66%	56.55%	91.25%	36.67%	43.70%
Performance (p.a.)	-	-	-	-	-	10.45%
Volatility (p.a.)	22.29%	22.23%	25.80%	34.48%	24.91%	34.28%
High	1571.69	1571.69	1571.69	1571.69	1571.69	1571.69
Low	1405.24	1302.61	1001.79	821.80	1137.88	690.95
Sharpe Ratio	8.05	5.13	5.74	2.69	5.21	0.30
Max. Drawdown	-2.84%	-5.14%	-12.01%	-21.34%	-12.01%	-48.95%
VaR 95 \ 99				-44.9% \ -87.4%		-50.0% \ -91.8%
CVaR 95 \ 99				-68.6% \ -130.6%		-83.3% \ -156.3%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 17-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				0.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.16%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	21.97%
WELLS FARGO & CO	WFC UN Equity	US	USD	13.23%
CITIGROUP INC	C UN Equity	US	USD	10.93%
MORGAN STANLEY	MS UN Equity	US	USD	8.88%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	8.38%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.45%

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