FACTSHEET - AS OF 07-Apr-2026
Solactive Citi AR 2.2 Index

DESCRIPTION

Solactive Citi AR 2.2 Index aims to track the performance of the Solactive Citigroup GTR Index adjusted for a synthetic dividend of 2.2 index points per annum

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0L664 / SL0L66	Base Value / Base Date	53.94 Points / 14.5.2014
Bloomberg / Reuters	SOCI22AR Index / .SOCI22AR	Last Price	116.92
Index Calculator	Solactive AG	Dividends	2.20 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 05.14.2014
Index Members	2		

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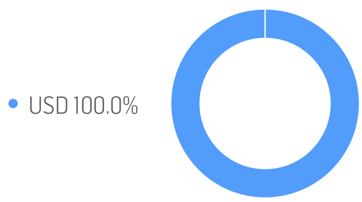
STATISTICS

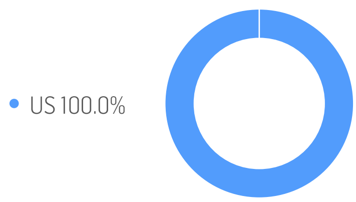
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.77%	-3.46%	22.25%	90.55%	0.41%	116.76%
Performance (p.a.)						6.72%
Volatility (p.a.)	32.60%	37.74%	32.10%	28.24%	37.53%	32.32%
High	117.15	123.95	123.95	123.95	123.95	123.95
Low	105.48	105.48	93.66	61.82	105.48	35.69
Sharpe Ratio*	6.37	-0.45	1.45	3.14	-0.06	0.09
Max. Drawdown	-6.30%	-14.90%	-14.90%	-14.90%	-14.90%	-56.74%
VaR 95 \ 99				-44.2% \ -73.6%		-47.3% \ -86.8%
CVaR 95 \ 99				-64.8% \ -86.7%		-75.8% \ -136.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CITIGROUP INC	C UN Equity	US	USD	100.00%
USD-CASH	USD-CASH	US	USD	0.00%

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