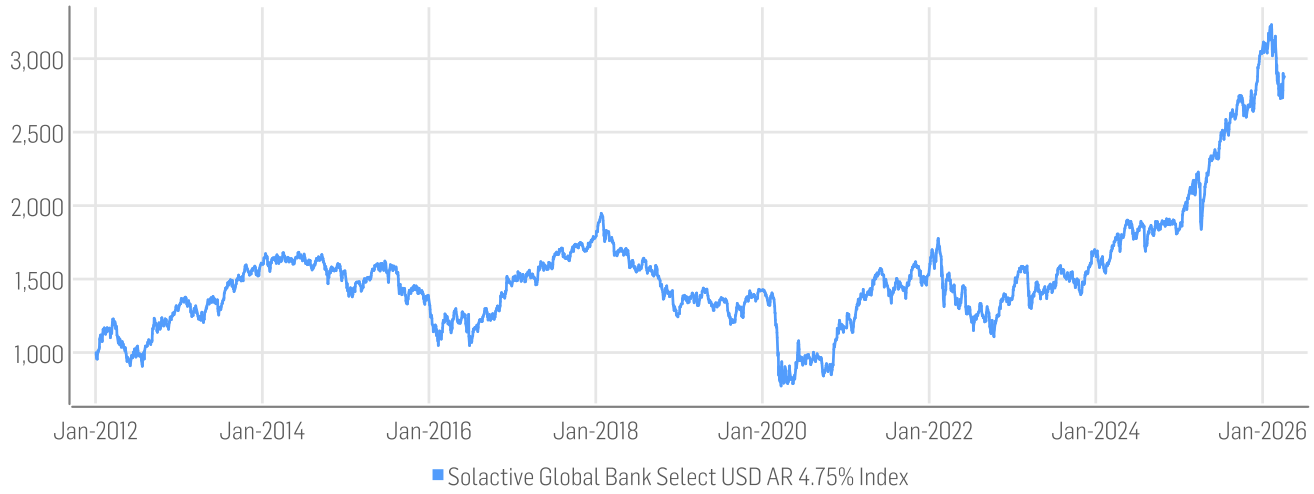
FACTSHEET - AS OF 07-Apr-2026
Solactive Global Bank Select USD AR 4.75% Index

DESCRIPTION

Solactive Global Bank Select USD AR 4.75% Index aims to track the performance of the Solactive Global Bank Select USD NTR Index adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0SC26 / SL0SC2	Base Value / Base Date	1000.0 Points / 03.01.2012
Bloomberg / Reuters	SOGBSUAR Index / .SOGBSUAR	Last Price	2878.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	01:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 03.01.2012
Index Members	8		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.98%	-5.40%	8.75%	49.14%	-5.71%	187.80%
Performance (p.a.)						7.70%
Volatility (p.a.)	28.29%	25.90%	21.25%	18.75%	25.84%	24.40%
High	2903.39	3231.71	3231.71	3231.71	3231.71	3231.71
Low	2728.17	2728.17	2601.43	1990.44	2728.17	772.20
Sharpe Ratio*	0.32	-0.92	0.70	2.47	-0.91	0.17
Max. Drawdown	-6.04%	-15.58%	-15.58%	-15.58%	-15.58%	-60.36%
VaR 95 \ 99				-29.5% \ -42.3%		-36.5% \ -67.1%
CVaR 95 \ 99				-36.4% \ -51.1%		-58.7% \ -101.8%

* 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

- EUR 37.2%
- USD 25.1%
- CAD 13.5%
- GBp 13.3%
- Others 10.8%

COMPOSITION BY COUNTRIES

- US 25.1%
- CA 13.5%
- GB 13.3%
- FR 12.7%
- Others 35.4%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	13.54%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	13.32%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	12.66%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	12.66%
WELLS FARGO & CO	WFC UN Equity	US	USD	12.45%
ING GROEP NV	INGA NA Equity	NL	EUR	12.33%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	12.21%
UBS GROUP AG	UBSG SE Equity	CH	CHF	10.84%

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