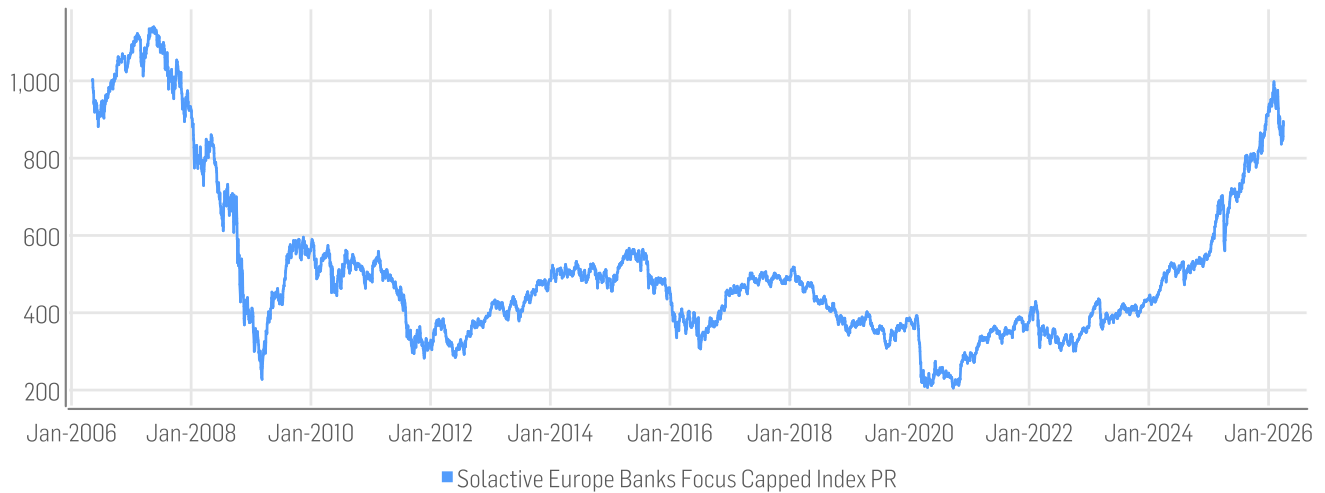


FACTSHEET - AS OF 02-Apr-2026

Solactive Europe Banks Focus Capped Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTFN6 / SLOTFN	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SEUBFCP	Last Price	884.42
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	51		

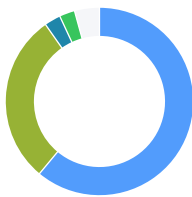
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.62%	-5.13%	8.86%	56.42%	-3.96%	-11.56%
Performance (p.a.)						-0.62%
Volatility (p.a.)	35.23%	27.82%	23.33%	22.09%	27.82%	27.98%
High	910.79	997.89	997.89	997.89	997.89	1140.02
Low	836.25	836.25	776.30	560.28	836.25	204.95
Sharpe Ratio*	-0.26	-0.76	0.72	2.51	-0.60	-0.09
Max. Drawdown	-8.18%	-16.20%	-16.20%	-16.20%	-16.20%	-82.02%
VaR 95 \ 99				-31.1% \ -56.4%		-41.5% \ -87.2%
CVaR 95 \ 99				-49.5% \ -62.1%		-67.8% \ -116.4%

* 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 61.0%
- GBp 29.2%
- SEK 2.8%
- DKK 2.6%
- Others 4.3%



COMPOSITION BY COUNTRIES

- GB 29.2%
- ES 19.1%
- IT 14.3%
- FR 8.6%
- Others 28.7%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	15.46%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	8.77%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	6.52%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.42%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.09%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.67%
ING GROEP NV	INGA NA Equity	NL	EUR	4.06%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	4.06%
BARCLAYS PLC	BARC LN Equity	GB	GBp	4.01%
NATWEST GROUP PLC	NWG LN Equity	GB	GBp	3.14%

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