

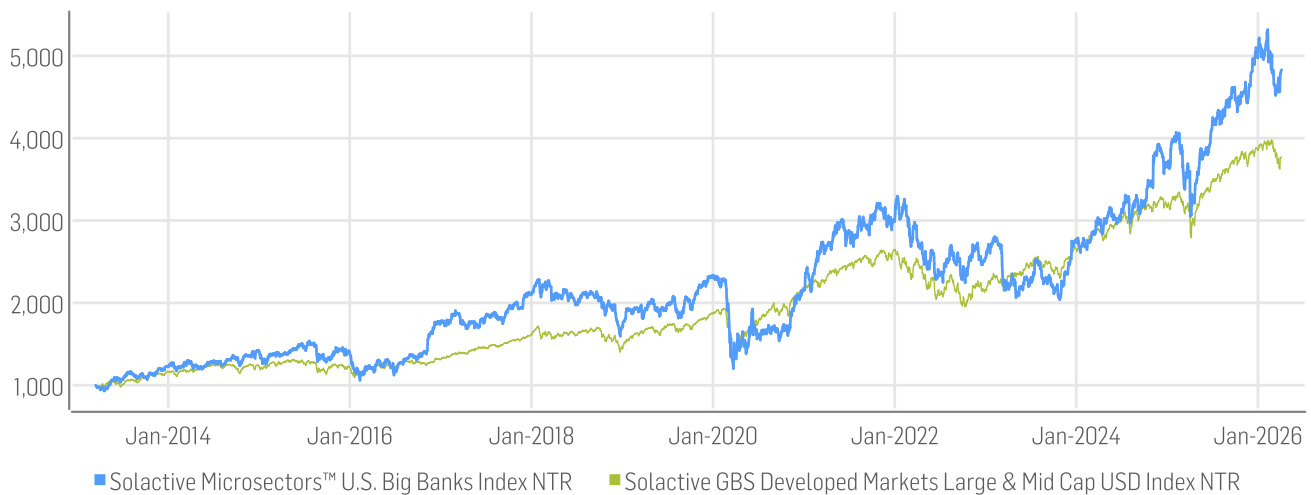
# FACTSHEET - AS OF 06-Apr-2026

## Solactive Microsectors™ U.S. Big Banks Index NTR

### DESCRIPTION

The Index intends to track the price movements of a portfolio of stocks tracking the top 10 US stocks from the Banking Sector with the largest free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA61L3 / SLA61L	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	/ .SOLUSBBN	Last Price	4831.92
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:30 am to 5:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.03.2013
Index Members	10		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.80%	-7.39%	9.29%	49.65%	-2.88%	383.19%
Performance (p.a.)						12.82%
Volatility (p.a.)	20.12%	24.32%	21.68%	19.60%	24.64%	26.09%
High	4831.92	5318.50	5318.50	5318.50	5318.50	5318.50
Low	4520.56	4520.56	4319.11	3212.39	4520.56	929.67
Sharpe Ratio*	2.67	-1.25	0.74	2.39	-0.57	0.35
Max. Drawdown	-3.64%	-15.00%	-15.00%	-15.00%	-15.00%	-48.55%
VaR 95 \ 99				-35.4% \ -53.0%		-38.7% \ -68.3%
CVaR 95 \ 99				-44.7% \ -67.3%		-60.9% \ -104.9%

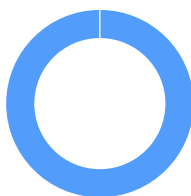
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.67%	-3.62%	-0.00%	26.62%	-2.02%	277.19%
Performance (p.a.)						10.70%
Volatility (p.a.)	16.23%	12.71%	11.81%	11.02%	12.48%	14.22%
High	2700.55	2783.30	2783.30	2783.30	2783.30	2783.30
Low	2536.17	2536.17	2536.17	2056.46	2536.17	684.25
Sharpe Ratio*	-1.37	-1.38	-0.31	2.12	-0.89	0.50
Max. Drawdown	-6.09%	-8.88%	-8.88%	-8.88%	-8.88%	-33.92%
VaR 95 \ 99				-18.1% \ -25.1%		-20.6% \ -40.8%
CVaR 95 \ 99				-24.1% \ -31.7%		-34.6% \ -62.4%

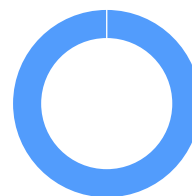
### COMPOSITION BY CURRENCIES

• USD 100.0%



### COMPOSITION BY COUNTRIES

• US 100.0%



**TOP COMPONENTS AS OF 06-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	10.26%
CITIGROUP INC	C UN Equity	US	USD	10.22%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.15%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.13%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	10.08%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.06%
US BANCORP	USB UN Equity	US	USD	10.02%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.87%
MORGAN STANLEY	MS UN Equity	US	USD	9.84%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.37%

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