

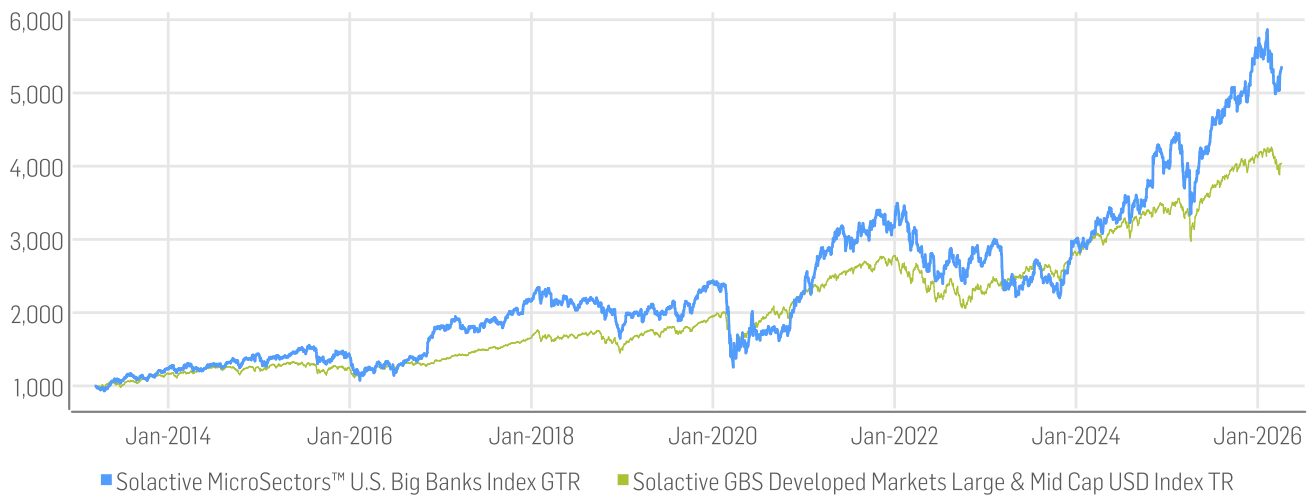
# FACTSHEET - AS OF 07-Apr-2026

## Solactive MicroSectors™ U.S. Big Banks Index GTR

### 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	DE000SLA7WC8 / SLA7WC	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	SOLUSBBT Index / .SOLUSBBT	Last Price	5352.19
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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	4.23%	-5.33%	9.83%	51.31%	-2.34%	435.22%
Performance (p.a.)						13.70%
Volatility (p.a.)	19.69%	24.33%	21.63%	19.56%	24.48%	26.09%
High	5352.19	5864.36	5864.36	5864.36	5864.36	5864.36
Low	4986.57	4986.57	4750.29	3520.95	4986.57	930.21
Sharpe Ratio*	3.14	-0.97	0.80	2.48	-0.50	0.38
Max. Drawdown	-3.64%	-14.97%	-14.97%	-14.97%	-14.97%	-48.45%
VaR 95 \ 99				-35.4% \ -53.0%		-38.7% \ -68.3%
CVaR 95 \ 99				-44.7% \ -67.3%		-60.8% \ -104.9%

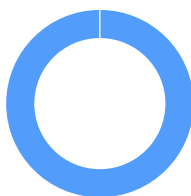
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.64%	-3.23%	0.46%	27.09%	-1.93%	303.71%
Performance (p.a.)						11.28%
Volatility (p.a.)	15.84%	12.64%	11.80%	10.94%	12.39%	14.21%
High	2820.96	2906.88	2906.88	2906.88	2906.88	2906.88
Low	2650.27	2650.27	2650.27	2140.77	2650.27	669.45
Sharpe Ratio*	-1.38	-1.28	-0.23	2.18	-0.87	0.54
Max. Drawdown	-6.05%	-8.83%	-8.83%	-8.83%	-8.83%	-33.87%
VaR 95 \ 99				-18.1% \ -25.1%		-20.6% \ -40.8%
CVaR 95 \ 99				-24.0% \ -31.7%		-34.6% \ -62.4%

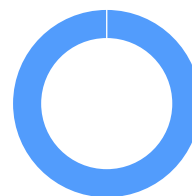
### COMPOSITION BY CURRENCIES

• USD 100.0%



### COMPOSITION BY COUNTRIES

• US 100.0%



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	10.30%
CITIGROUP INC	C UN Equity	US	USD	10.16%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.13%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.09%
PNC FINANCIAL SERVICES GROUP	PNC UN Equity	US	USD	10.07%
US BANCORP	USB UN Equity	US	USD	10.06%
WELLS FARGO & CO	WFC UN Equity	US	USD	10.01%
MORGAN STANLEY	MS UN Equity	US	USD	9.91%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	9.91%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	9.37%

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