

# FACTSHEET - AS OF 16-May-2025

## Solactive Eurozone Banks Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

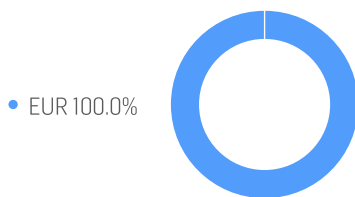
ISIN / WKN	DE000SLOCKV5 / SLOCKV	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	- / .SOBANKSP	Last Price	1219.82
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.02.2011
Index Members	10		

## STATISTICS

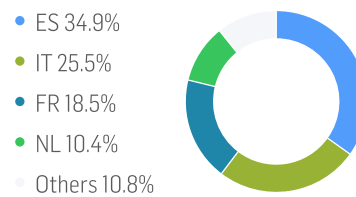
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.79%	15.39%	36.84%	34.17%	38.66%	21.98%
Performance (p.a.)						1.40%
Volatility (p.a.)	19.93%	36.16%	28.26%	24.96%	30.94%	30.94%
High	1219.82	1219.82	1219.82	1219.82	1219.82	1219.82
Low	1070.41	960.08	833.44	792.81	873.88	306.54
Sharpe Ratio*	16.59	2.12	3.07	1.30	4.47	-0.02
Max. Drawdown	-1.73%	-20.16%	-20.16%	-20.16%	-20.16%	-70.68%
VaR 95 \ 99				-37.8% \ -69.9%		-47.9% \ -90.2%
CVaR 95 \ 99				-64.2% \ -110.9%		-75.2% \ -127.5%

\* 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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	17.39%
UNICREDIT SPA	UCG IM Equity	IT	EUR	13.33%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	13.26%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	12.95%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	12.14%
ING GROEP NV	INGA NA Equity	NL	EUR	10.44%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	6.65%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.21%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.52%
COMMERZBANK AG	CBK GY Equity	DE	EUR	4.10%

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