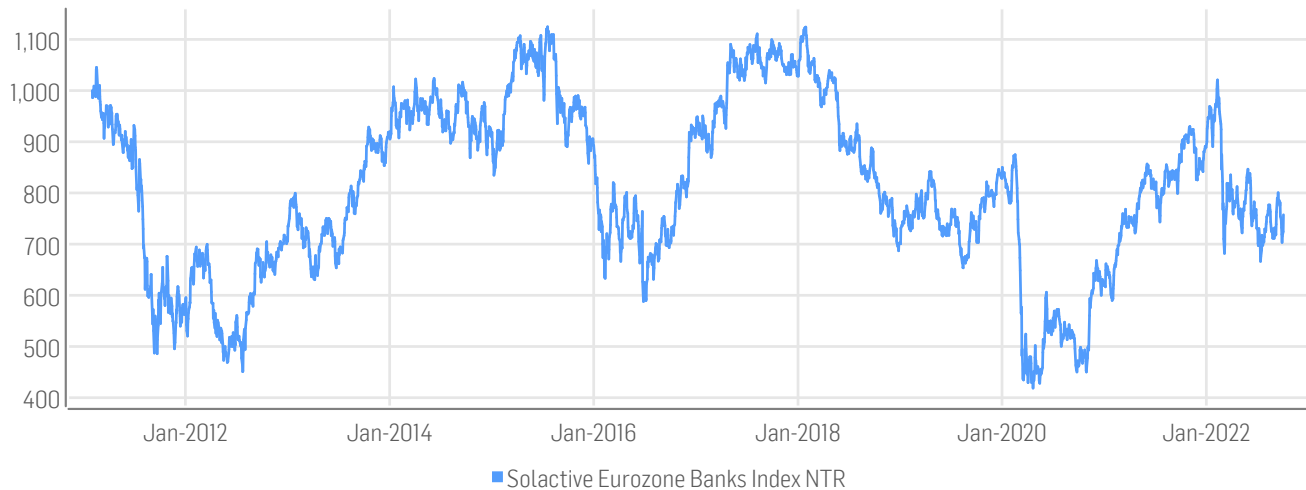


FACTSHEET - AS OF 04-Oct-2022

Solactive Eurozone Banks Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCKW3 / SLOCKW	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	- / .SOBANKSN	Last Price	757.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	3.50%	8.65%	-0.19%	-16.17%	-14.82%	-24.26%
Performance (p.a.)						-2.35%
Volatility (p.a.)	33.62%	28.68%	29.33%	33.38%	36.05%	32.54%
High	800.45	800.45	846.44	1020.84	1020.84	1124.69
Low	703.25	666.30	666.30	666.30	666.30	418.65
Sharpe Ratio*	1.53	1.37	-0.04	-0.51	-0.55	-0.09
Max. Drawdown	-12.14%	-12.14%	-21.28%	-34.73%	-34.73%	-62.78%
VaR 95 \ 99				-55.8% \ -112.1%		-51.3% \ -94.2%
CVaR 95 \ 99				-88.8% \ -135.3%		-78.1% \ -132.0%

* 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 100.0%



COMPOSITION BY COUNTRIES

- ES 31.5%
- FR 22.8%
- IT 18.8%
- NL 12.2%
- Others 14.6%



TOP COMPONENTS AS OF 04-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	17.18%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	16.40%
ING GROEP NV	INGA NA Equity	NL	EUR	12.19%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.15%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	9.80%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	9.60%
UNICREDIT SPA	UCG IM Equity	IT	EUR	7.68%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.64%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.32%
KBC GROUPE SA	KBC BB Equity	BE	EUR	5.04%

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