

# FACTSHEET - AS OF 16-May-2025

## Solactive Eurozone Banks Index GTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

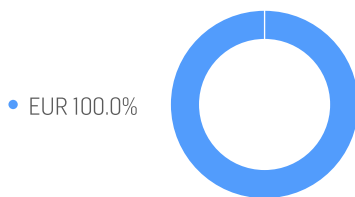
ISIN / WKN	DE000SLOCKX1 / SLOCKX	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	- / .SOBANKST	Last Price	2339.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.02.2011
Index Members	10		

## STATISTICS

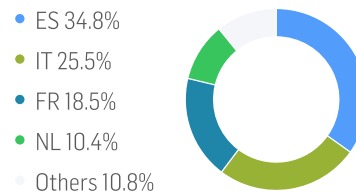
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.56%	18.45%	41.65%	40.69%	42.32%	133.99%
Performance (p.a.)						6.13%
Volatility (p.a.)	19.51%	36.23%	28.29%	24.93%	30.97%	30.89%
High	2339.91	2339.91	2339.91	2339.91	2339.91	2339.91
Low	2021.55	1804.36	1557.33	1456.26	1633.27	459.51
Sharpe Ratio*	21.59	2.67	3.55	1.57	5.03	0.13
Max. Drawdown	-1.73%	-20.14%	-20.14%	-20.14%	-20.14%	-61.67%
VaR 95 \ 99				-37.8% \ -69.8%		-47.1% \ -90.2%
CVaR 95 \ 99				-64.2% \ -110.7%		-74.8% \ -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	17.37%
UNICREDIT SPA	UCG IM Equity	IT	EUR	13.32%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	13.24%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	12.93%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	12.13%
ING GROEP NV	INGA NA Equity	NL	EUR	10.43%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	6.64%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.21%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.51%
COMMERZBANK AG	CBK GY Equity	DE	EUR	4.20%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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