

FACTSHEET - AS OF 25-Jun-2025

Solactive Eurozone Banks Index AR 5%

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-------------------------|------------------------|---|
| ISIN / WKN | DE000SLOCKY9 / SLOCKY | Base Value / Base Date | 1000 Points / 02.02.2011 |
| Bloomberg / Reuters | SOBANKS Index/ .SOBANKS | Last Price | 956.79 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return AR | 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 | | |

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STATISTICS

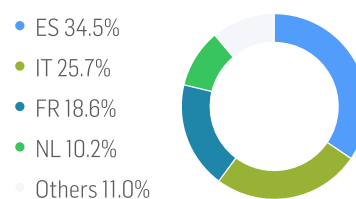
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|------------------|
| Performance | -2.45% | 2.16% | 37.34% | 40.51% | 36.28% | -4.32% |
| Performance (p.a.) | | | | | | -0.31% |
| Volatility (p.a.) | 21.76% | 33.49% | 28.99% | 24.88% | 29.18% | 30.84% |
| High | 990.73 | 993.30 | 993.30 | 993.30 | 993.30 | 1043.24 |
| Low | 944.80 | 758.66 | 696.67 | 637.10 | 697.18 | 263.98 |
| Sharpe Ratio* | -1.29 | 0.21 | 3.05 | 1.58 | 3.02 | -0.07 |
| Max. Drawdown | -4.64% | -19.00% | -20.29% | -20.29% | -20.29% | -74.70% |
| VaR 95 \ 99 | | | | -35.9% \ -70.1% | | -47.4% \ -90.4% |
| CVaR 95 \ 99 | | | | -63.0% \ -111.0% | | -75.1% \ -127.8% |

* 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 25-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 17.58% |
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 13.45% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 13.31% |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES | EUR | 12.43% |
| INTESA SANPAOLO SPA | ISP IM Equity | IT | EUR | 12.24% |
| ING GROEP NV | INGA NA Equity | NL | EUR | 10.21% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 6.53% |
| SOCIETE GENERALE SA CLASS A | GLE FP Equity | FR | EUR | 5.27% |
| COMMERZBANK AG | CBK GY Equity | DE | EUR | 4.51% |
| CAIXABANK SA | CABK SQ Equity | ES | EUR | 4.46% |

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