

# FACTSHEET - AS OF 30-Nov-2021

## Solactive Eurozone Banks Index AR 5%

### HISTORICAL PERFORMANCE



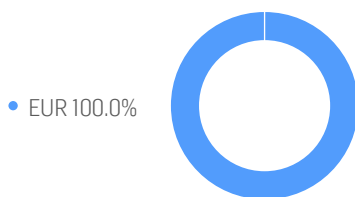
### CHARACTERISTICS

ISIN / WKN	DE000SLOCKY9 / SLOCKY	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	SOBANKS Index/ .SOBANKS	Last Price	480.14
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		

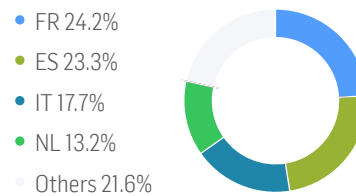
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.67%	-3.27%	-5.99%	17.58%	27.34%	-51.99%
Performance (p.a.)	-	-	-	-	-	-6.55%
Volatility (p.a.)	28.15%	25.85%	24.39%	24.61%	24.36%	32.38%
High	543.03	543.03	543.03	543.03	543.03	1043.24
Low	480.14	469.43	440.37	357.82	357.82	263.98
Sharpe Ratio	-2.50	-0.47	-0.46	0.75	1.26	-0.19
Max. Drawdown	-11.58%	-11.58%	-13.78%	-13.78%	-13.78%	-74.70%
VaR 95 \ 99				-42.1% \ -72.1%		-50.3% \ -90.5%
CVaR 95 \ 99				-60.0% \ -94.4%		-77.7% \ -131.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
BNP PARIBAS SA	BNP FP Equity	FR	EUR	17.78%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	14.24%
ING GROEP NV	INGA NA Equity	NL	EUR	13.21%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.12%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	9.52%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	9.11%
UNICREDIT SPA	UCG IM Equity	IT	EUR	6.60%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	6.37%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	6.11%
KBC GROUPE SA	KBC BB Equity	BE	EUR	5.94%

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