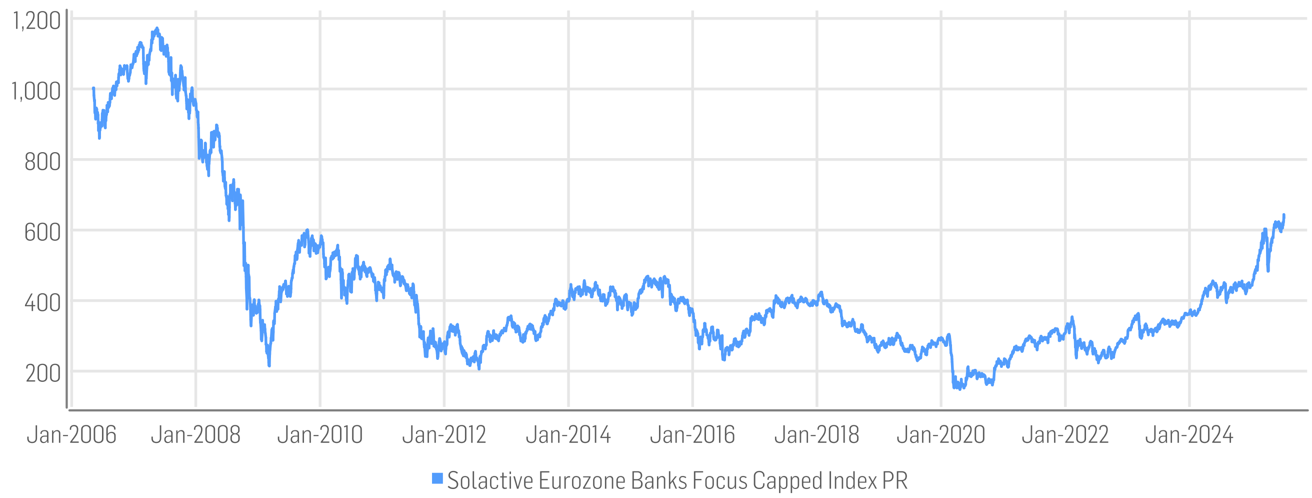
FACTSHEET - AS OF 10-Jul-2025
Solactive Eurozone Banks Focus Capped Index PR

DESCRIPTION

The Solactive Eurozone Banks Focus Capped Index PR intends to track the performance of banks within the Solactive Eurozone Index. It is calculated as a price return index in EUR and reconstituted quarterly. Constituents are weighted based on free-float market capitalization subject to a 20% security capping.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0GVB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZBFCP Index/ .SEZBFCP	Last Price	633.78
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 08.05.2006
Index Members	29		

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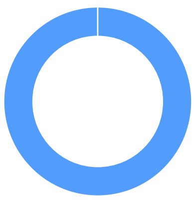
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.59%	24.66%	38.31%	45.42%	42.73%	-36.62%
Performance (p.a.)						-2.35%
Volatility (p.a.)	25.01%	22.12%	29.47%	24.88%	28.84%	32.62%
High	644.14	644.14	644.14	644.14	644.14	1173.19
Low	594.94	508.41	461.27	393.97	443.12	147.76
Sharpe Ratio*	2.07	6.45	3.09	1.78	3.31	-0.13
Max. Drawdown	-3.86%	-4.60%	-19.89%	-19.89%	-19.89%	-87.41%
VaR 95 \ 99				-36.0% \ -69.4%		-50.7% \ -101.0%
CVaR 95 \ 99				-61.4% \ -109.6%		-79.0% \ -131.6%

* 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 27.5%
- IT 24.6%
- FR 15.2%
- NL 9.0%
- Others 23.8%

TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	12.83%
UNICREDIT SPA	UCG IM Equity	IT	EUR	9.74%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	9.10%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	8.88%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	8.54%
ING GROEP NV	INGA NA Equity	NL	EUR	7.51%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	5.46%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.82%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.23%
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.14%

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