

# FACTSHEET - AS OF 20-Jun-2025

## Solactive Eurozone Banks Focus Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0J6S	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEZBFN	Last Price	1008.73
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	23		

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### STATISTICS

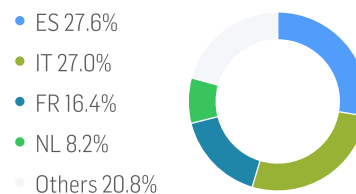
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.19%	4.66%	40.16%	46.29%	37.98%	0.87%
Performance (p.a.)						0.05%
Volatility (p.a.)	19.06%	33.20%	28.59%	24.17%	28.91%	32.53%
High	1045.58	1045.58	1045.58	1045.58	1045.58	1198.30
Low	1000.62	792.41	719.84	648.10	729.41	232.44
Sharpe Ratio*	-1.81	0.55	3.38	1.87	3.36	-0.06
Max. Drawdown	-4.30%	-19.72%	-19.72%	-19.72%	-19.72%	-80.60%
VaR 95 \ 99				-35.7% \ -67.7%		-50.4% \ -101.9%
CVaR 95 \ 99				-60.7% \ -108.3%		-78.9% \ -131.1%

\* 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 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	14.24%
UNICREDIT SPA	UCG IM Equity	IT	EUR	10.36%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	9.95%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	9.75%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	9.41%
ING GROEP NV	INGA NA Equity	NL	EUR	8.20%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	5.56%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.85%
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.73%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.65%

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