

# FACTSHEET - AS OF 17-Jul-2025

## Solactive Eurozone Banks Focus Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ6T	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZBFT Index/ .SEZBFT	Last Price	1266.59
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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

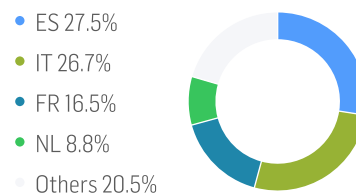
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	18.38%	34.38%	44.47%	43.77%	26.66%
Performance (p.a.)						1.24%
Volatility (p.a.)	23.41%	20.91%	29.15%	24.59%	28.11%	32.50%
High	1313.52	1313.52	1313.52	1313.52	1313.52	1313.52
Low	1214.51	1080.88	942.35	777.86	878.97	239.17
Sharpe Ratio*	1.49	4.61	2.75	1.76	3.33	-0.02
Max. Drawdown	-4.40%	-4.54%	-19.70%	-19.70%	-19.70%	-80.25%
VaR 95 \ 99				-35.7% \ -67.7%		-49.8% \ -101.9%
CVaR 95 \ 99				-60.7% \ -108.3%		-78.7% \ -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 17-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	14.55%
UNICREDIT SPA	UCG IM Equity	IT	EUR	10.43%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	9.87%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	9.47%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	9.35%
ING GROEP NV	INGA NA Equity	NL	EUR	8.77%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	5.32%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.89%
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.63%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.57%

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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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