

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Eurozone Banks Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCKW3 / SLOCKW	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	- / .SOBANKSN	Last Price	2534.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	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

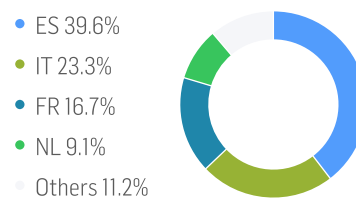
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.11%	-4.80%	10.54%	55.74%	-5.01%	153.42%
Performance (p.a.)						6.32%
Volatility (p.a.)	32.15%	29.79%	24.39%	22.87%	28.88%	30.48%
High	2619.03	2906.47	2906.47	2906.47	2906.47	2906.47
Low	2417.64	2417.64	2251.21	1682.51	2417.64	418.65
Sharpe Ratio*	-0.02	-0.67	0.85	2.40	-0.68	0.14
Max. Drawdown	-7.69%	-16.82%	-16.82%	-16.82%	-16.82%	-62.78%
VaR 95 \ 99				-34.4% \ -57.9%		-46.6% \ -87.3%
CVaR 95 \ 99				-49.9% \ -67.8%		-73.7% \ -125.6%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	20.14%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	14.57%
UNICREDIT SPA	UCG IM Equity	IT	EUR	12.21%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.13%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	10.99%
ING GROEP NV	INGA NA Equity	NL	EUR	9.14%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	7.09%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.74%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.86%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	4.13%

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