

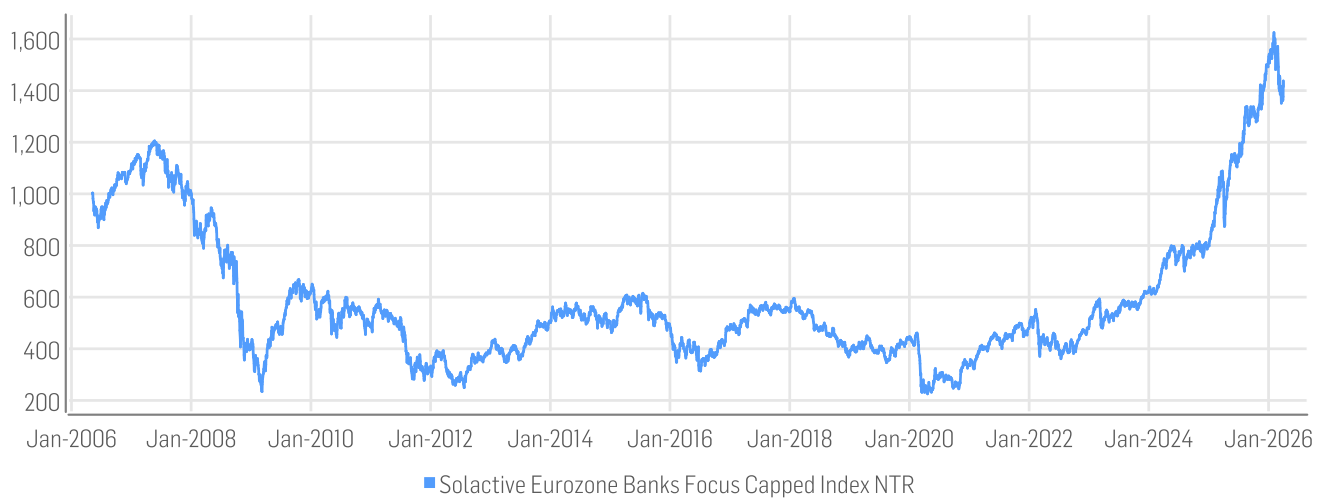
# FACTSHEET - AS OF 02-Apr-2026

## Solactive Eurozone Banks Focus Capped Index NTR

### DESCRIPTION

The Solactive Eurozone Banks Focus Capped Index NTR intends to track the performance of banks within the Solactive Eurozone Index. It is calculated as a net total 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	SLOGUE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SEZBFCN	Last Price	1415.18
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 08.05.2006
Index Members	29		

## STATISTICS

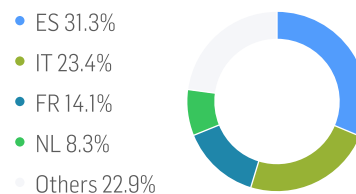
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	-7.59%	6.22%	62.01%	-6.49%	41.52%
Performance (p.a.)						1.76%
Volatility (p.a.)	35.96%	28.97%	24.49%	23.69%	28.97%	32.29%
High	1460.56	1624.98	1624.98	1624.98	1624.98	1624.98
Low	1351.04	1351.04	1278.32	873.50	1351.04	225.18
Sharpe Ratio*	-0.28	-1.01	0.45	2.58	-0.87	-0.01
Max. Drawdown	-7.50%	-16.86%	-16.86%	-16.86%	-16.86%	-81.32%
VaR 95 \ 99				-37.1% \ -54.7%		-49.8% \ -100.7%
CVaR 95 \ 99				-50.5% \ -67.2%		-77.9% \ -130.3%

\* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	14.36%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	10.68%
UNICREDIT SPA	UCG IM Equity	IT	EUR	8.88%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	8.34%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	7.65%
ING GROEP NV	INGA NA Equity	NL	EUR	6.66%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.78%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	4.61%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.18%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.59%

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