

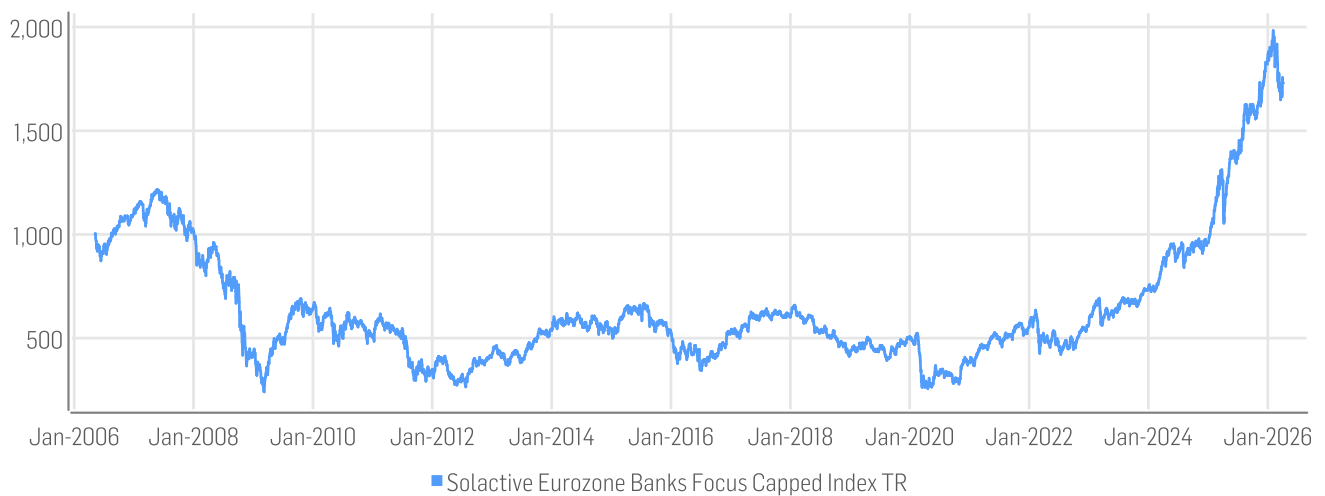
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Eurozone Banks Focus Capped Index TR

### DESCRIPTION

The Solactive Eurozone Banks Focus Capped Index TR intends to track the performance of banks within the Solactive Eurozone Index. It is calculated as a 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	SLOGUP	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEZBFCT Index/ .SEZBFCT	Last Price	1729.41
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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

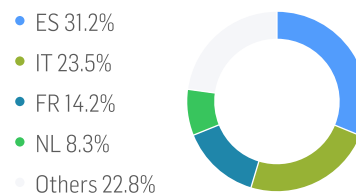
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.57%	-5.95%	8.44%	55.36%	-6.35%	72.94%
Performance (p.a.)						2.79%
Volatility (p.a.)	32.78%	29.28%	24.53%	22.63%	28.78%	32.29%
High	1776.99	1983.13	1983.13	1983.13	1983.13	1983.13
Low	1648.81	1648.81	1556.00	1152.01	1648.81	240.66
Sharpe Ratio*	0.16	-0.82	0.65	2.41	-0.83	0.03
Max. Drawdown	-7.21%	-16.86%	-16.86%	-16.86%	-16.86%	-80.23%
VaR 95 \ 99				-35.5% \ -54.0%		-49.7% \ -100.7%
CVaR 95 \ 99				-48.2% \ -63.5%		-77.8% \ -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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	14.24%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	10.76%
UNICREDIT SPA	UCG IM Equity	IT	EUR	8.86%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	8.39%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	7.73%
ING GROEP NV	INGA NA Equity	NL	EUR	6.66%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.73%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	4.61%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	4.21%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.50%

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