

FACTSHEET - AS OF 07-Apr-2026

Solactive Europe Banks Focus Capped Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTFQ9 / SLOTFQ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUBFCT	Last Price	2062.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	51		

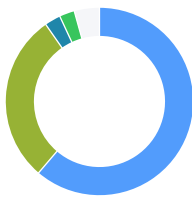
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.28%	-3.18%	12.71%	57.51%	-3.18%	106.29%
Performance (p.a.)						3.70%
Volatility (p.a.)	31.88%	27.85%	23.23%	20.99%	27.38%	27.95%
High	2100.70	2308.90	2308.90	2308.90	2308.90	2308.90
Low	1947.65	1947.65	1781.84	1360.38	1947.65	255.62
Sharpe Ratio*	0.47	-0.51	1.10	2.70	-0.49	0.06
Max. Drawdown	-7.29%	-15.65%	-15.65%	-15.65%	-15.65%	-78.47%
VaR 95 \ 99				-29.6% \ -51.1%		-41.4% \ -87.3%
CVaR 95 \ 99				-45.0% \ -62.0%		-67.5% \ -116.3%

* 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

- EUR 61.2%
- GBp 29.1%
- SEK 2.8%
- DKK 2.6%
- Others 4.3%



COMPOSITION BY COUNTRIES

- GB 29.1%
- ES 19.1%
- IT 14.4%
- FR 8.7%
- Others 28.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	15.44%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	8.72%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	6.59%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.42%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.14%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.74%
ING GROEP NV	INGA NA Equity	NL	EUR	4.08%
BARCLAYS PLC	BARC LN Equity	GB	GBp	3.99%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBp	3.98%
NATWEST GROUP PLC	NWG LN Equity	GB	GBp	3.11%

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