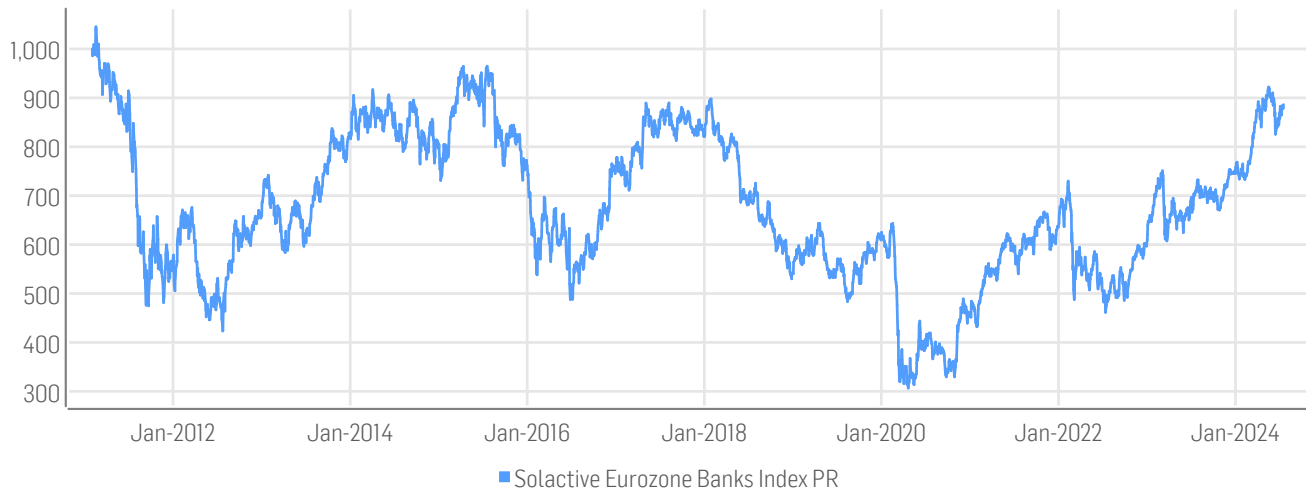


FACTSHEET - AS OF 17-Jul-2024

Solactive Eurozone Banks Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

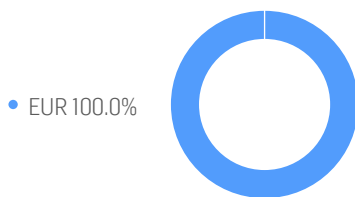
ISIN / WKN	DE000SLOCKV5 / SLOCKV	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	- / .SOBANKSP	Last Price	886.32
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.02.2011
Index Members	10		

STATISTICS

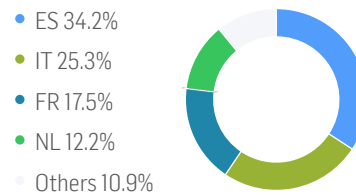
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.05%	2.01%	19.98%	24.90%	18.78%	-11.37%
Performance (p.a.)						-0.89%
Volatility (p.a.)	18.27%	19.68%	17.72%	16.43%	17.48%	31.23%
High	886.32	922.26	922.26	922.26	922.26	1045.39
Low	835.74	825.60	733.07	670.78	733.07	306.54
Sharpe Ratio*	5.52	0.24	2.32	1.32	1.89	-0.15
Max. Drawdown	-2.02%	-10.48%	-10.48%	-10.48%	-10.48%	-70.68%
VaR 95 \ 99				-26.9% \ -50.5%		-48.9% \ -90.4%
CVaR 95 \ 99				-38.9% \ -52.5%		-75.7% \ -128.2%

* 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-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	14.29%
ING GROEP NV	INGA NA Equity	NL	EUR	12.19%
KBC GROUPE SA	KBC BB Equity	BE	EUR	3.74%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.65%
CAIXABANK SA	CABK SQ Equity	ES	EUR	4.17%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	7.14%
UNICREDIT SPA	UCG IM Equity	IT	EUR	13.62%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	13.67%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	3.79%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	15.74%

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