

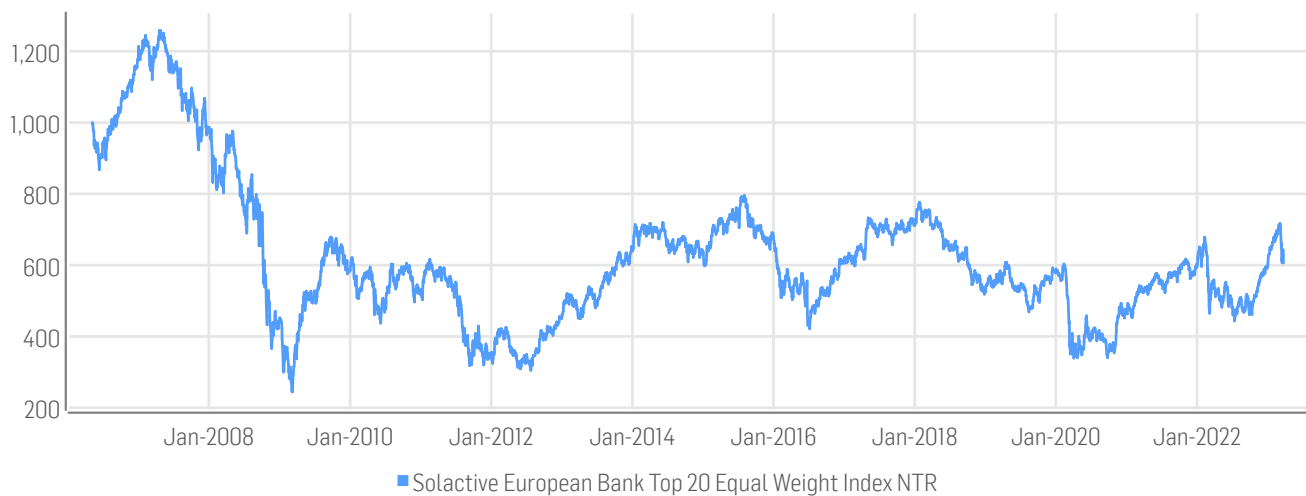
FACTSHEET - AS OF 24-Mar-2023

Solactive European Bank Top 20 Equal Weight Index NTR

DESCRIPTION

The Solactive European Bank Top 20 Equal Weight Index NTR intends to track the performance of the largest 20 European banking companies and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and equally weighted. The index is calculated as a net total return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

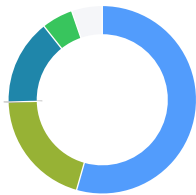
ISIN / WKN	DE000SLOEUQ0 / SLOEUQ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUBK20N	Last Price	605.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.73%	2.32%	24.67%	8.45%	2.37%	-39.41%
Performance (p.a.)						-2.93%
Volatility (p.a.)	42.92%	28.78%	25.13%	26.12%	29.68%	30.58%
High	717.36	717.36	717.36	717.36	717.36	1258.07
Low	605.89	590.99	460.92	443.47	591.86	244.43
Max. Drawdown	-15.54%	-15.54%	-15.54%	-20.62%	-15.54%	-80.57%
VaR 95 \ 99				-37.4% \ -79.3%		-45.1% \ -94.3%
CVaR 95 \ 99				-65.0% \ -108.2%		-75.0% \ -130.8%

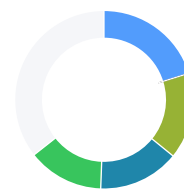
COMPOSITION BY CURRENCIES

- EUR 54.4%
- GBP 20.2%
- SEK 14.7%
- DKK 5.4%
- Others 5.3%



COMPOSITION BY COUNTRIES

- GB 20.2%
- ES 15.7%
- SE 14.7%
- FR 13.8%
- Others 35.6%



TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.64%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	5.39%
DNB BANK ASA	DNB NO Equity	NO	NOK	5.28%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.25%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.25%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	5.16%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.16%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	5.13%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	5.11%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.11%

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