

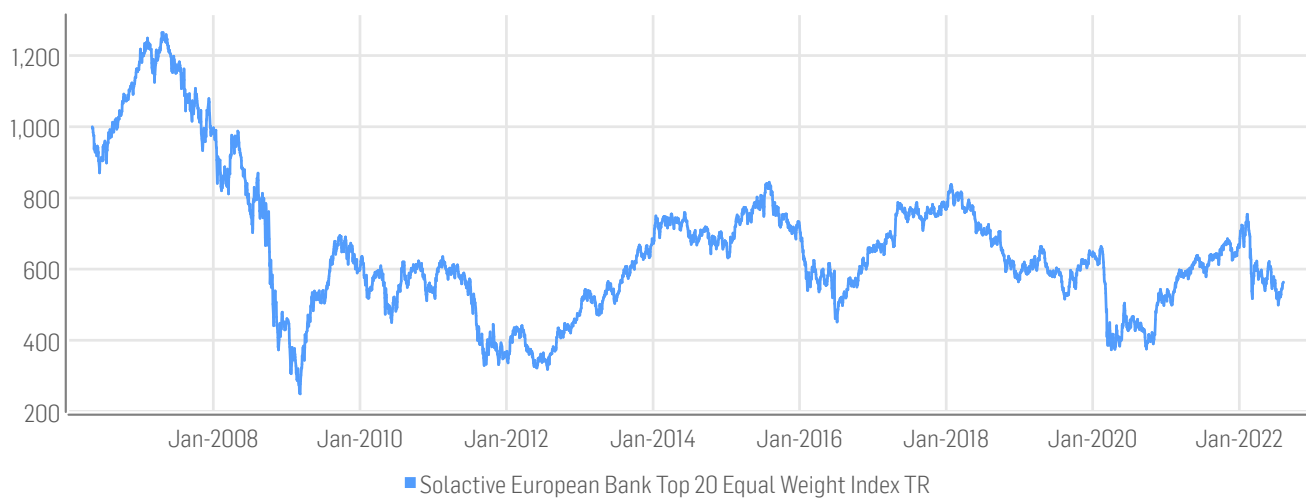
FACTSHEET - AS OF 09-Aug-2022

Solactive European Bank Top 20 Equal Weight Index TR

DESCRIPTION

The Solactive European Bank Top 20 Equal Weight Index TR 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 total return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

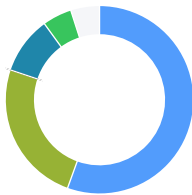
ISIN / WKN	DE000SLOEUR8 / SLOEUR	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUBK20T	Last Price	563.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.75%	1.06%	-25.26%	-12.17%	-14.65%	-43.65%
Performance (p.a.)						-3.47%
Volatility (p.a.)	25.22%	28.71%	36.59%	29.52%	34.60%	30.77%
High	563.50	621.39	753.93	753.93	753.93	1264.71
Low	498.89	498.89	498.89	498.89	498.89	249.24
Max. Drawdown	-6.38%	-19.71%	-33.83%	-33.83%	-33.83%	-80.29%
VaR 95 \ 99				-50.3% \ -104.9%		-45.3% \ -94.4%
CVaR 95 \ 99				-81.1% \ -130.1%		-75.3% \ -131.9%

COMPOSITION BY CURRENCIES

- EUR 55.5%
- GBP 24.6%
- SEK 9.9%
- NOK 5.0%
- Others 4.9%



COMPOSITION BY COUNTRIES

- GB 24.6%
- FR 15.4%
- ES 15.3%
- IT 10.0%
- Others 34.7%



TOP COMPONENTS AS OF 09-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	5.31%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.15%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.09%
DNB BANK ASA	DNB NO Equity	NO	NOK	5.04%
KBC GROUPE SA	KBC BB Equity	BE	EUR	5.04%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	5.04%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.03%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.02%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	5.02%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.99%

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