

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Big Banks CAD Index PR

HISTORICAL PERFORMANCE



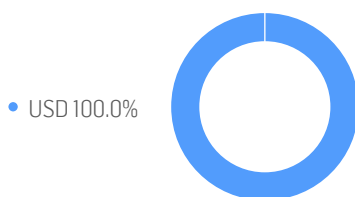
CHARACTERISTICS

ISIN / WKN	SLOK3A	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .S0USBBCP	Last Price	1477.32
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	7		

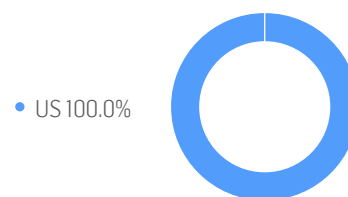
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.88%	15.68%	45.63%	36.89%	17.43%	47.73%
Performance (p.a.)						2.20%
Volatility (p.a.)	18.40%	15.67%	16.01%	17.21%	15.21%	36.82%
High	1485.64	1485.64	1485.64	1485.64	1485.64	1485.64
Low	1395.22	1269.61	1029.57	1014.45	1232.38	163.66
Max. Drawdown	-4.76%	-4.76%	-4.76%	-14.94%	-4.76%	-86.24%
VaR 95 \ 99				-28.0% \ -41.2%		-48.2% \ -98.5%
CVaR 95 \ 99				-34.0% \ -43.8%		-86.2% \ -167.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	29.89%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	19.08%
WELLS FARGO & CO	WFC UN Equity	US	USD	15.86%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	10.30%
MORGAN STANLEY	MS UN Equity	US	USD	8.71%
CITIGROUP INC	C UN Equity	US	USD	8.63%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	7.54%

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