

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Big Banks CAD Index NTR

HISTORICAL PERFORMANCE



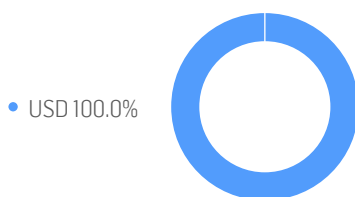
CHARACTERISTICS

ISIN / WKN	SLOK3B	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SOUSBBCN	Last Price	1988.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

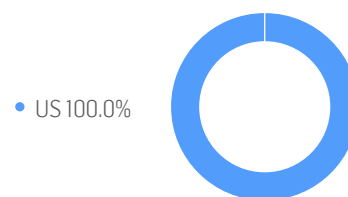
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	16.24%	47.17%	39.69%	18.15%	98.89%
Performance (p.a.)						3.90%
Volatility (p.a.)	18.28%	15.65%	16.06%	17.21%	15.21%	36.82%
High	2000.13	2000.13	2000.13	2000.13	2000.13	2000.13
Low	1878.39	1704.70	1372.72	1351.47	1651.12	177.24
Max. Drawdown	-4.64%	-4.64%	-4.64%	-14.46%	-4.64%	-85.34%
VaR 95 \ 99				-28.0% \ -41.2%		-48.2% \ -98.5%
CVaR 95 \ 99				-33.9% \ -43.2%		-86.1% \ -167.7%

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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