

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Big Banks CAD Index TR

HISTORICAL PERFORMANCE



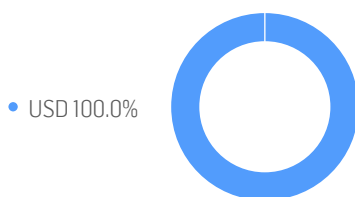
CHARACTERISTICS

ISIN / WKN	SLOK3C	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOUSBCT	Last Price	2260.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

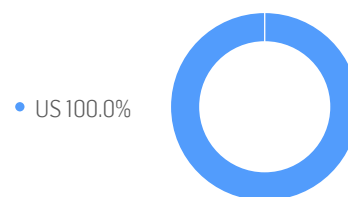
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.06%	16.48%	47.83%	40.90%	18.46%	126.06%
Performance (p.a.)						4.64%
Volatility (p.a.)	18.23%	15.65%	16.09%	17.22%	15.22%	36.82%
High	2273.34	2273.34	2273.34	2273.34	2273.34	2273.34
Low	2134.98	1935.34	1553.75	1529.16	1872.75	183.41
Max. Drawdown	-4.59%	-4.59%	-4.59%	-14.26%	-4.59%	-84.95%
VaR 95 \ 99				-28.0% \ -41.3%		-48.2% \ -98.5%
CVaR 95 \ 99				-33.8% \ -43.0%		-86.0% \ -167.6%

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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