

FACTSHEET - AS OF 01-May-2025

Solactive United States Big Banks Hedged to CAD Index 3.25% AR

DESCRIPTION

Solactive United States Big Banks Hedged to CAD Index 3.25% AR aims to track the performance of the Solactive United States Big Banks Hedged to CAD Index TR adjusted for a synthetic dividend of 3.25% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

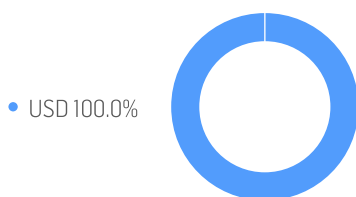
| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOK3F4 / SLOK3F | Base Value / Base Date | 1779.59 Points / 2006.05.31 |
| Bloomberg / Reuters | SOUSBBC3 Index / .SOUSBBC3 | Last Price | 1746.43 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Adjusted Return | Calculation | 09:30am to 4:55 pm (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 2006.05.31 |
| Index Members | 7 | | |

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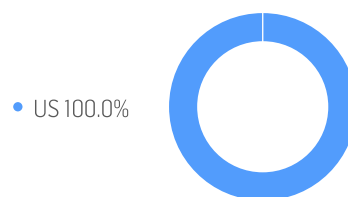
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance | 0.10% | -11.11% | 5.24% | 16.37% | -1.67% | -1.86% |
| Performance (p.a.) | | | | | | -0.10% |
| Volatility (p.a.) | 54.93% | 39.10% | 34.36% | 28.06% | 35.42% | 37.96% |
| High | 1769.65 | 2019.32 | 2019.32 | 2019.32 | 2019.32 | 2064.29 |
| Low | 1495.14 | 1495.14 | 1495.14 | 1427.50 | 1495.14 | 251.91 |
| Max. Drawdown | -15.51% | -25.96% | -25.96% | -25.96% | -25.96% | -87.80% |
| VaR 95 \ 99 | | | | -40.5% \ -82.4% | | -51.7% \ -110.7% |
| CVaR 95 \ 99 | | | | -71.8% \ -133.8% | | -90.7% \ -177.5% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|----------------|---------|----------|------------------|
| Money Market Position | | | | -0.01% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 31.45% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 17.12% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 15.32% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 11.09% |
| MORGAN STANLEY | MS UN Equity | US | USD | 9.22% |
| CITIGROUP INC | C UN Equity | US | USD | 8.02% |
| SCHWAB (CHARLES) CORP | SCHW UN Equity | US | USD | 7.80% |

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