

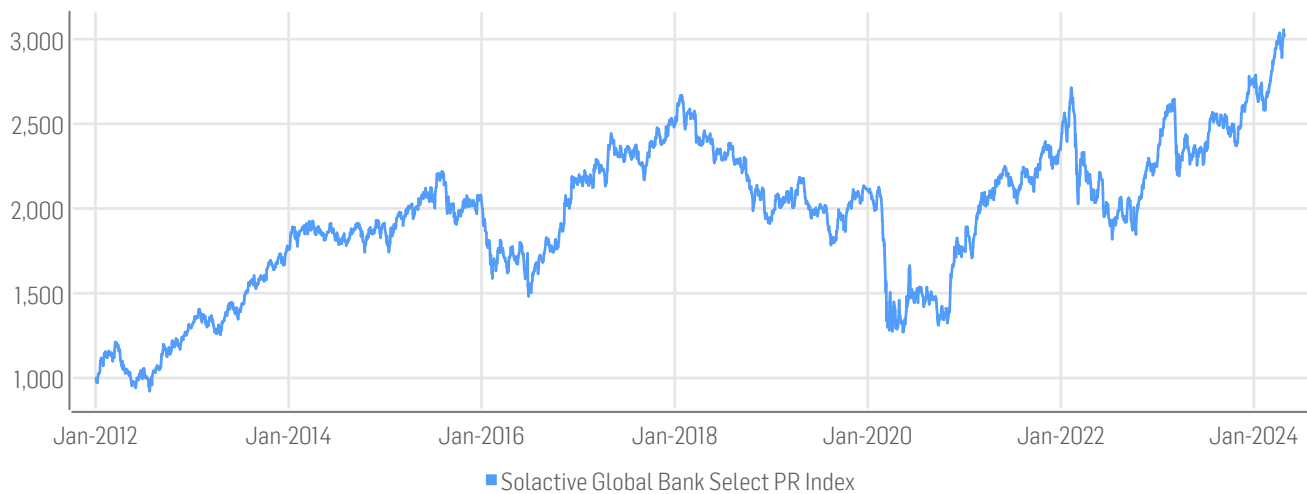
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Bank Select PR Index

DESCRIPTION

SOGBNSPR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOKS8 | Base Value / Base Date | 1000 Points / 31.12.2011 |
| Bloomberg / Reuters | SOGBNSPR Index/ .SOGBNSPR | Last Price | 3020.60 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 31.12.2011 |
| Index Members | 8 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.25% | 11.02% | 27.45% | 30.16% | 10.10% | 202.06% |
| Performance (p.a.) | | | | | | 9.39% |
| Volatility (p.a.) | 14.55% | 14.09% | 13.86% | 14.99% | 14.25% | 22.88% |
| High | 3055.47 | 3055.47 | 3055.47 | 3055.47 | 3055.47 | 3055.47 |
| Low | 2890.93 | 2580.34 | 2384.20 | 2255.44 | 2580.34 | 922.12 |
| Max. Drawdown | -4.80% | -5.87% | -7.45% | -7.70% | -7.45% | -52.39% |
| VaR 95 \ 99 | | | | -25.0% \ -38.4% | | -34.3% \ -59.7% |
| CVaR 95 \ 99 | | | | -34.0% \ -44.2% | | -53.1% \ -90.6% |

COMPOSITION BY CURRENCIES

- EUR 39.3%
- USD 26.9%
- GBP 12.2%
- CAD 11.1%
- Others 10.5%



COMPOSITION BY COUNTRIES

- US 26.9%
- ES 14.5%
- NL 12.8%
- GB 12.2%
- Others 33.7%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 14.52% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 13.79% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 13.06% |
| ING GROEP NV | INGA NA Equity | NL | EUR | 12.75% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBP | 12.21% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 12.06% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 11.08% |
| UBS GROUP AG | UBSG SE Equity | CH | CHF | 10.54% |

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