

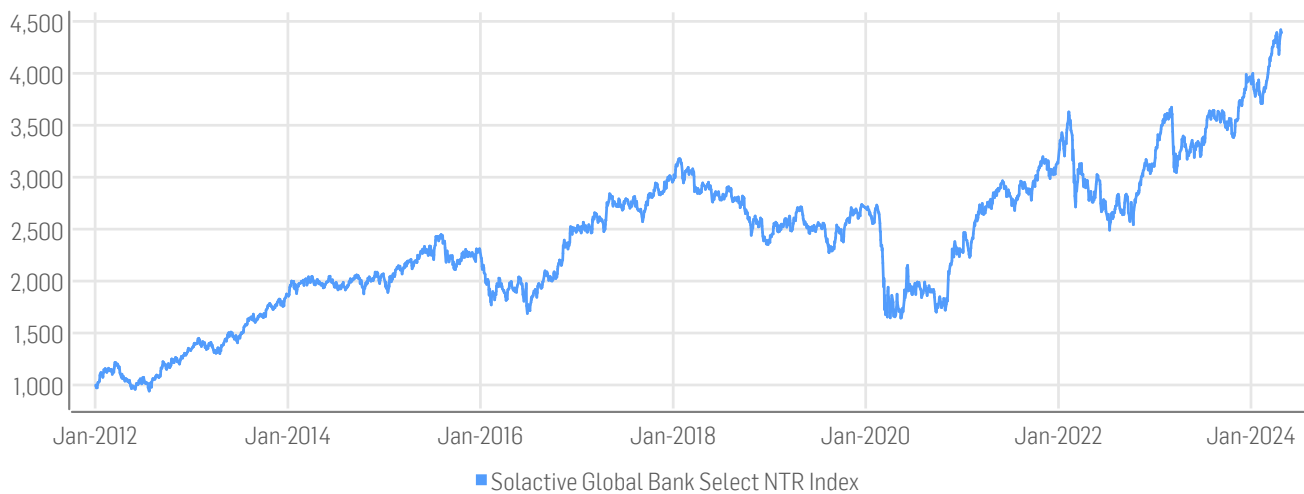
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Bank Select NTR Index

DESCRIPTION

SOGBNSNR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKS9	Base Value / Base Date	1000 Points / 31.12.2011
Bloomberg / Reuters	SOGBNSNR Index/ .SOGBNSNR	Last Price	4393.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	1.91%	12.44%	29.93%	35.02%	11.63%	339.32%
Performance (p.a.)						12.77%
Volatility (p.a.)	14.18%	13.95%	13.77%	14.99%	14.11%	22.86%
High	4419.73	4419.73	4419.73	4419.73	4419.73	4419.73
Low	4181.73	3707.92	3401.42	3173.15	3707.92	940.56
Max. Drawdown	-4.80%	-5.81%	-7.29%	-7.29%	-7.29%	-48.29%
VaR 95 \ 99				-24.6% \ -37.9%		-33.9% \ -59.7%
CVaR 95 \ 99				-33.7% \ -43.7%		-52.9% \ -90.4%

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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