

Solactive Equal Weight US Major Bank Daily Hedged to CAD 75 AR Index

DESCRIPTION

Solactive Equal Weight US Major Bank Daily Hedged to CAD 75 AR Index aims to track the performance of the Solactive Equal Weight US Major Bank Daily Hedged to CAD Total Return Index adjusted for a synthetic dividend of 75 index points per annum

HISTORICAL PERFORMANCE



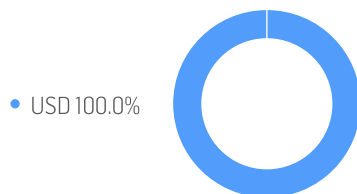
CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | | Base Value / Base Date | 2778.35 Points / 01.03.2007 |
| Bloomberg / Reuters | SEWBHCAR Index / .SEWBHCAR | Last Price | 2889.80 |
| Index Calculator | Solactive AG | Dividends | 75 AR Points |
| Index Type | Adjusted Return | Calculation | 08:00 AM to 04:53 PM (CET), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 01.03.2007 |
| Index Members | 6 | | |

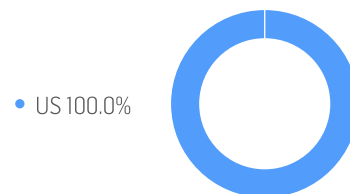
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance | 8.66% | 29.24% | 5.82% | 31.38% | 15.67% | 8.02% |
| Performance (p.a.) | | | | | | 0.42% |
| Volatility (p.a.) | 17.64% | 19.88% | 32.72% | 29.98% | 32.33% | 38.12% |
| High | 2979.14 | 2979.14 | 2979.14 | 2979.14 | 2979.14 | 2979.14 |
| Low | 2642.98 | 2202.17 | 2061.48 | 1973.02 | 2061.48 | 511.06 |
| Max. Drawdown | -3.37% | -3.71% | -27.81% | -27.81% | -27.81% | -82.29% |
| VaR 95 \ 99 | | | | -43.0% \ -93.4% | | -52.3% \ -105.1% |
| CVaR 95 \ 99 | | | | -75.9% \ -142.4% | | -90.7% \ -174.4% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------|---------------|---------|----------|------------------|
| CITIGROUP INC | C UN Equity | US | USD | 18.12% |
| GOLDMAN SACHS GROUP INC | GS UN Equity | US | USD | 17.87% |
| MORGAN STANLEY | MS UN Equity | US | USD | 16.61% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 15.85% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 15.84% |
| WELLS FARGO & CO | WFC UN Equity | US | USD | 15.70% |

FACTSHEET - AS OF 16-Jul-2025
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DISCLAIMER

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