

FACTSHEET - AS OF 17-Jun-2024

Solactive European Bank Top 20 Equal Weight Index PR

DESCRIPTION

The Solactive European Bank Top 20 Equal Weight Index PR intends to track the performance of the largest 20 European banking companies and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and equally weighted. The index is calculated as a price return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

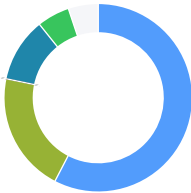
ISIN / WKN	DE000SLOEUP2 / SLOEUP	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUBK20P	Last Price	508.56
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.76%	1.81%	14.07%	31.59%	13.54%	-49.14%
Performance (p.a.)						-3.66%
Volatility (p.a.)	20.47%	16.41%	14.96%	15.05%	15.15%	29.82%
High	539.82	539.82	539.82	539.82	539.82	1225.04
Low	503.03	492.32	437.39	386.48	437.39	223.00
Max. Drawdown	-6.82%	-6.82%	-6.82%	-8.40%	-6.82%	-81.80%
VaR 95 \ 99				-27.6% \ -35.4%		-44.0% \ -87.7%
CVaR 95 \ 99				-32.9% \ -38.9%		-73.0% \ -128.6%

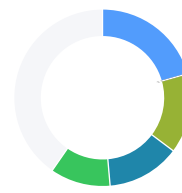
COMPOSITION BY CURRENCIES

- EUR 57.6%
- GBP 20.6%
- SEK 11.0%
- NOK 5.6%
- Others 5.1%



COMPOSITION BY COUNTRIES

- GB 20.6%
- ES 14.6%
- FR 13.4%
- SE 11.0%
- Others 40.4%



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
DNB BANK ASA	DNB NO Equity	NO	NOK	5.60%
SKANDINAVISKA ENSKILDA BANKEN AB CLASS A	SEBA SS Equity	SE	SEK	5.52%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	5.49%
LLOYDS BANKING GROUP PLC	LLOY LN Equity	GB	GBP	5.39%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	5.27%
NATWEST GROUP PLC	NWG LN Equity	GB	GBP	5.23%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	5.15%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	5.10%
ING GROEP NV	INGA NA Equity	NL	EUR	5.07%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.00%

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