

Solactive Equal Weight US Major Bank Daily Hedged to CAD 104 AR Index

DESCRIPTION

Solactive Equal Weight US Major Bank Daily Hedged to CAD 104 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 104 index points per annum

HISTORICAL PERFORMANCE



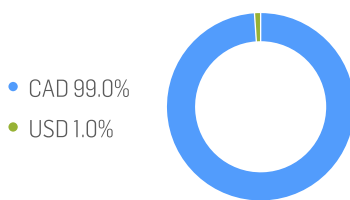
CHARACTERISTICS

ISIN / WKN	DE000SLOS RD4 / SLOS RD	Base Value / Base Date	3491.96 Points / 03.01.2007
Bloomberg / Reuters	SEWBH104 Index / .SEWBH104	Last Price	3316.00
Index Calculator	Solactive AG	Dividends	104 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:54 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 03.01.2007
Index Members	8		

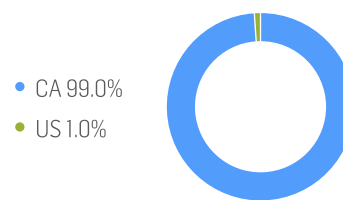
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.01%	-11.30%	5.15%	47.24%	-6.70%	-5.04%
Performance (p.a.)						-0.27%
Volatility (p.a.)	24.91%	28.22%	24.83%	22.05%	28.47%	37.53%
High	3316.00	3738.35	3738.35	3738.35	3738.35	3738.35
Low	3064.27	3064.27	3064.27	2252.10	3064.27	635.76
Max. Drawdown	-4.54%	-18.03%	-18.03%	-18.03%	-18.03%	-82.45%
VaR 95 \ 99				-36.8% \ -60.9%		-51.2% \ -104.1%
CVaR 95 \ 99				-50.1% \ -75.6%		-89.4% \ -171.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	98.95%
CITIGROUP INC	C UN Equity	US	USD	17.97%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	17.05%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	16.76%
WELLS FARGO & CO	WFC UN Equity	US	USD	16.57%
MORGAN STANLEY	MS UN Equity	US	USD	15.84%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	15.84%
USD-CASH	USD-CASH	US	USD	-98.97%

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