

FACTSHEET - AS OF 27-Feb-2024

Solactive Canada Bank 30 AR Index

DESCRIPTION

Solactive Canada Bank 30 AR Index aims to track the performance of the Solactive Canada Bank TR Index adjusted for a synthetic dividend of 30 index points per annum.

HISTORICAL PERFORMANCE



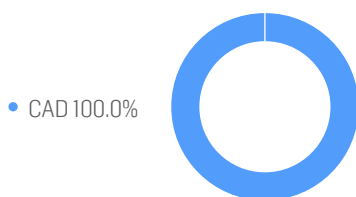
CHARACTERISTICS

ISIN / WKN	DE000SLOA5U0 / SLOA5U	Base Value / Base Date	639.04 Points / 23.06.2017
Bloomberg / Reuters	SOLCABAR Index / .SOLCABAR	Last Price	789.93
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-30 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:32pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 23.06.2017
Index Members	6		

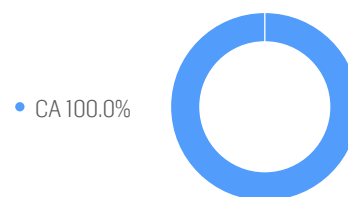
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.98%	8.01%	5.64%	-4.41%	-2.48%	23.61%
Performance (p.a.)						3.22%
Volatility (p.a.)	12.52%	12.73%	14.55%	14.42%	11.40%	18.95%
High	800.34	817.07	817.07	826.59	817.07	968.87
Low	772.06	731.38	675.37	675.37	772.06	435.52
Max. Drawdown	-3.53%	-5.51%	-11.55%	-18.29%	-5.51%	-39.05%
VaR 95 \ 99				-28.7% \ -33.3%		-25.0% \ -46.0%
CVaR 95 \ 99				-31.5% \ -34.1%		-44.0% \ -94.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	30.88%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	25.03%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	14.81%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	13.58%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.80%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	5.92%

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