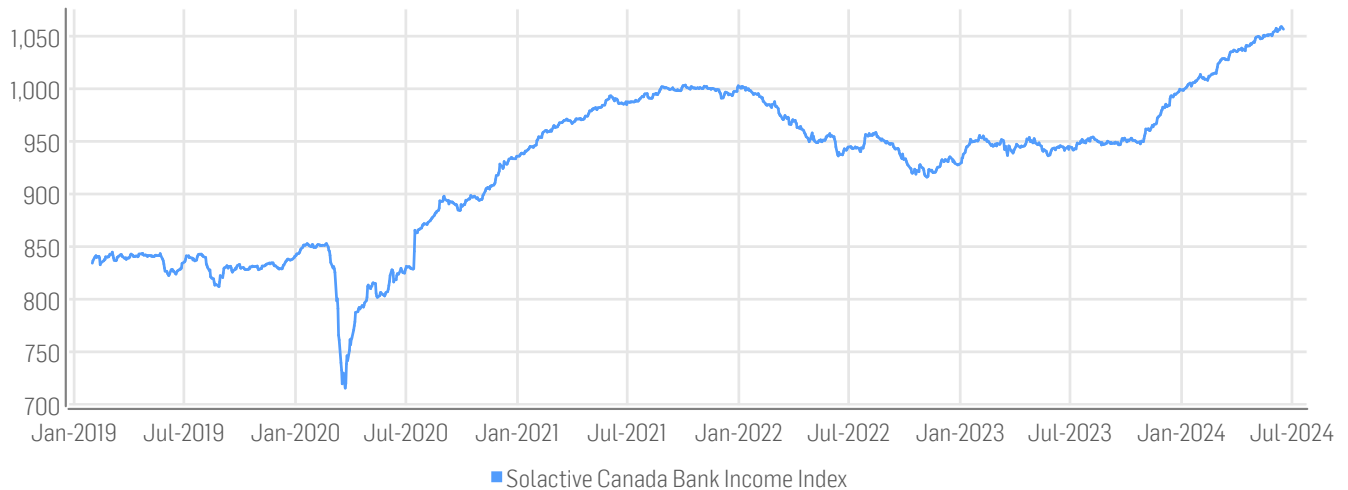


FACTSHEET - AS OF 17-Jun-2024

Solactive Canada Bank Income Index

HISTORICAL PERFORMANCE



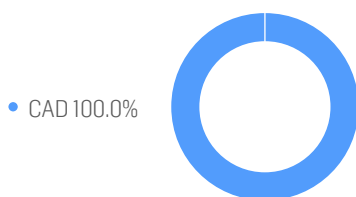
CHARACTERISTICS

ISIN / WKN	DE000SLOFFZ9 / SLOFFZ	Base Value / Base Date	834.24 Points / 31.01.2019
Bloomberg / Reuters	SOCABNKI Index/ .SOCABNKI	Last Price	1056.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.01.2019
Index Members	3		

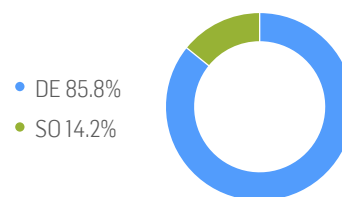
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	2.56%	6.24%	12.04%	5.70%	26.66%
Performance (p.a.)						4.49%
Volatility (p.a.)	2.00%	1.91%	1.89%	2.37%	1.90%	4.62%
High	1058.96	1058.96	1058.96	1058.96	1058.96	1058.96
Low	1050.33	1030.25	994.54	941.85	998.50	715.50
Max. Drawdown	-0.31%	-0.31%	-0.56%	-0.80%	-0.56%	-16.11%
VaR 95 \ 99				-2.7% \ -3.8%		-4.2% \ -12.0%
CVaR 95 \ 99				-3.6% \ -5.2%		-10.1% \ -25.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Canada Bank Bond Index		DE	CAD	60.33%
Solactive Canada Bank LRCN Index		DE	CAD	25.48%
Solactive Canada Bank Income Preferreds		SO	CAD	14.19%

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