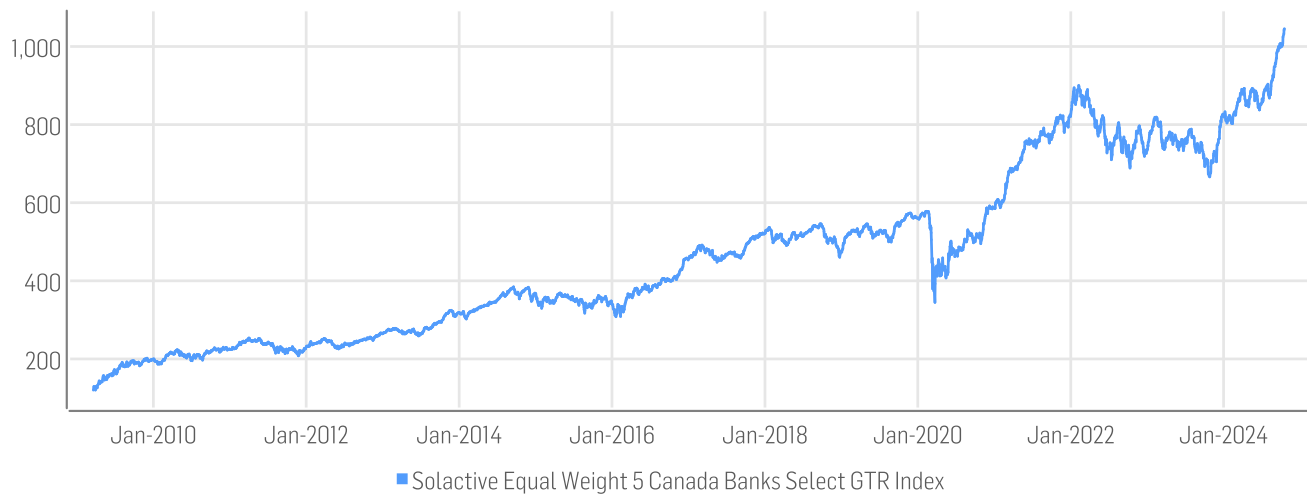


FACTSHEET - AS OF 18-Oct-2024

Solactive Equal Weight 5 Canada Banks Select GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

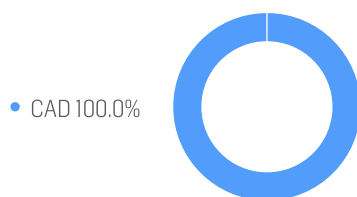
ISIN / WKN	SLOMSR	Base Value / Base Date	1000 Points / 20.03.2009
Bloomberg / Reuters	SEQ5BKTR Index/SEQ5BKTR	Last Price	1045.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:30 am to 16:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 20.03.2009
Index Members	5		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.73%	17.55%	22.47%	56.39%	26.42%	770.51%
Performance (p.a.)						14.90%
Volatility (p.a.)	8.59%	10.32%	11.13%	12.15%	10.90%	17.20%
High	1045.40	1045.40	1045.40	1045.40	1045.40	1045.40
Low	988.71	867.88	837.55	666.06	802.45	120.09
Max. Drawdown	-0.93%	-3.95%	-6.21%	-6.21%	-6.21%	-40.37%
VaR 95 \ 99				-15.7% \ -30.5%		-23.9% \ -42.9%
CVaR 95 \ 99				-22.7% \ -35.7%		-39.4% \ -71.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	20.50%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	20.28%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	19.91%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	19.88%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	19.42%

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