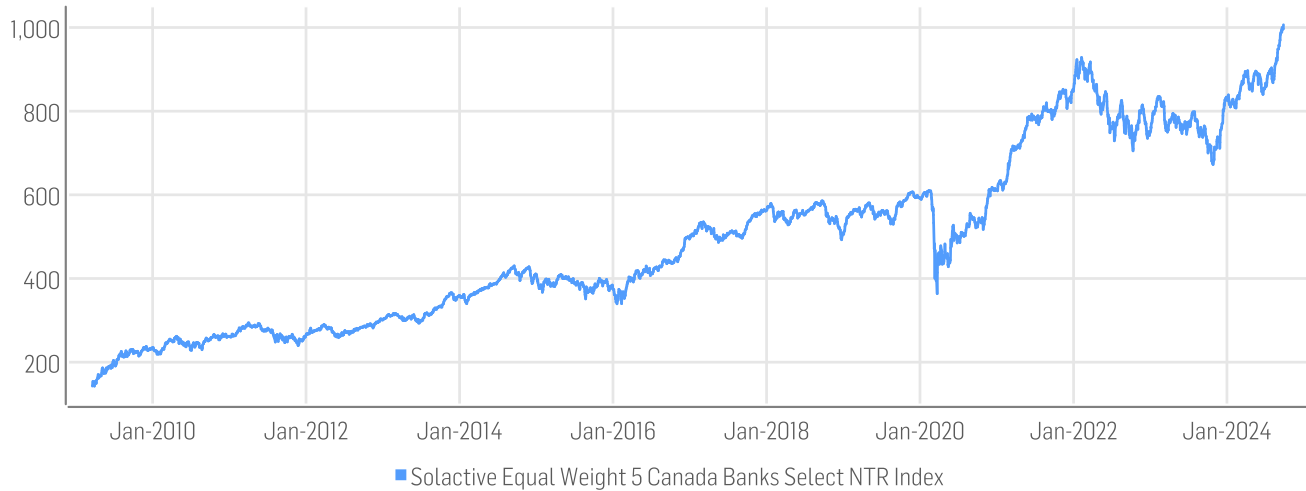


FACTSHEET - AS OF 26-Sep-2024

Solactive Equal Weight 5 Canada Banks Select NTR Index

HISTORICAL PERFORMANCE



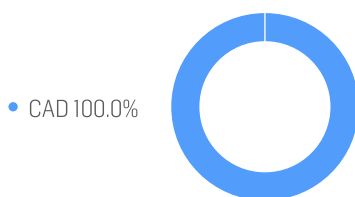
CHARACTERISTICS

ISIN / WKN	SLOMSS	Base Value / Base Date	1000 Points / 20.03.2009
Bloomberg / Reuters	.SEQ5BKNR	Last Price	1006.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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		

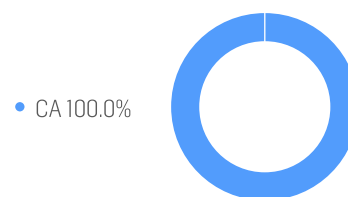
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.24%	18.00%	12.46%	40.96%	20.74%	605.36%
Performance (p.a.)						13.41%
Volatility (p.a.)	9.09%	10.13%	11.55%	13.12%	11.03%	17.23%
High	1006.55	1006.55	1006.55	1006.55	1006.55	1006.55
Low	921.45	852.98	840.20	672.32	807.42	142.69
Max. Drawdown	-0.48%	-3.95%	-6.29%	-6.61%	-6.29%	-40.37%
VaR 95 \ 99				-16.0% \ -33.9%		-23.9% \ -43.7%
CVaR 95 \ 99				-29.3% \ -42.4%		-39.6% \ -71.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	20.17%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	20.01%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	20.00%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	19.92%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	19.91%

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