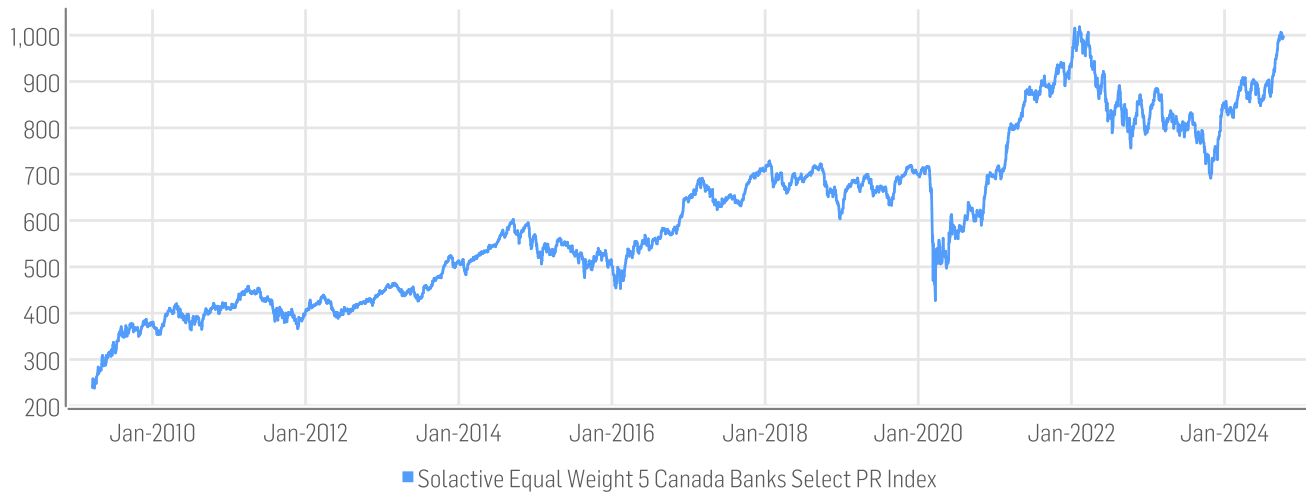


# FACTSHEET - AS OF 08-Oct-2024

## Solactive Equal Weight 5 Canada Banks Select PR Index

### HISTORICAL PERFORMANCE



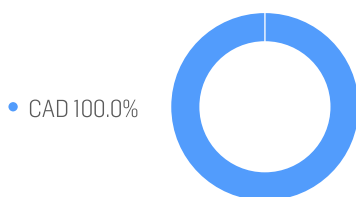
### CHARACTERISTICS

|                     |                          |                        |   |
|---------------------|--------------------------|------------------------|---|
| ISIN / WKN          | SLOMZB                   | Base Value / Base Date | 1000 Points / 20.03.2009                    |
| Bloomberg / Reuters | SEQ5BKPR Index/.SEQ5BKPR | Last Price             | 996.20                                      |
| Index Calculator    | Solactive AG             | Dividends              | Reinvested                                  |
| Index Type          | Price 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                        |                        |   |

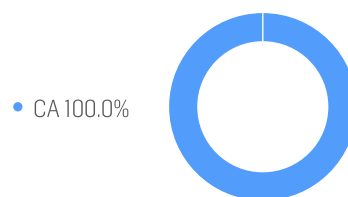
## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.24%   | 13.23%  | 12.04%  | 36.48%          | 16.62%  | 316.33%         |
| Performance (p.a.) |         |         |         |                 |         | 9.60%           |
| Volatility (p.a.)  | 8.78%   | 10.05%  | 11.23%  | 12.70%          | 10.89%  | 17.23%          |
| High               | 1006.55 | 1006.55 | 1006.55 | 1006.55         | 1006.55 | 1018.30         |
| Low                | 969.36  | 867.88  | 848.19  | 691.46          | 822.51  | 238.09          |
| Max. Drawdown      | -1.44%  | -3.95%  | -6.21%  | -6.65%          | -6.65%  | -41.35%         |
| VaR 95 \ 99        |         |         |         | -15.9% \ -32.6% |         | -24.0% \ -43.7% |
| CVaR 95 \ 99       |         |         |         | -26.8% \ -42.4% |         | -39.8% \ -71.4% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 08-Oct-2024

| Company                            | Ticker        | Country | Currency | Index Weight (%) |
|------------------------------------|---------------|---------|----------|------------------|
| NATIONAL BANK OF CANADA            | NA CT Equity  | CA      | CAD      | 20.30%           |
| BANK OF MONTREAL                   | BMO CT Equity | CA      | CAD      | 20.23%           |
| ROYAL BANK OF CANADA               | RY CT Equity  | CA      | CAD      | 20.21%           |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity  | CA      | CAD      | 19.69%           |
| BANK OF NOVA SCOTIA                | BNS CT Equity | CA      | CAD      | 19.57%           |

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