

FACTSHEET - AS OF 20-Jul-2026

Solactive Canada Bank 70 AR Index

DESCRIPTION

Solactive Canada Bank 70 AR Index aims to track the performance of the Solactive Canada Bank TR Index adjusted for a synthetic dividend of 70 index points per annum

HISTORICAL PERFORMANCE



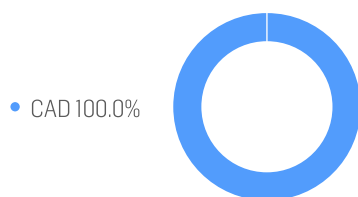
CHARACTERISTICS

ISIN / WKN	DE000SLORXH5 / SLORXH	Base Value / Base Date	696.54 Points / 21.12.2001
Bloomberg / Reuters	SOLCAB70 Index / .SOLCAB70	Last Price	1994.50
Index Calculator	Solactive AG	Dividends	70 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.12.2001
Index Members	8		

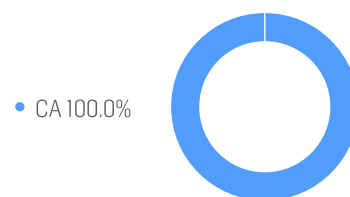
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.33%	18.04%	28.31%	59.61%	29.08%	186.34%
Performance (p.a.)						4.37%
Volatility (p.a.)	17.39%	15.72%	16.25%	13.59%	15.83%	18.71%
High	2060.74	2060.74	2060.74	2060.74	2060.74	2060.74
Low	1958.96	1677.42	1497.26	1224.53	1497.26	400.98
Max. Drawdown	-3.21%	-3.21%	-8.07%	-8.07%	-8.07%	-61.54%
VaR 95 \ 99				-20.8% \ -33.0%		-26.1% \ -51.4%
CVaR 95 \ 99				-26.8% \ -35.2%		-44.0% \ -80.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jul-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	32.46%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	22.49%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.92%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	12.07%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	11.88%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	6.94%
EQUITABLE GROUP INC	EQB CT Equity	CA	CAD	0.28%
CAD-CASH	CAD-CASH	CA	CAD	-0.03%

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