

FACTSHEET - AS OF 27-Sep-2023

Solactive Canada Bank 40 AR Index

HISTORICAL PERFORMANCE



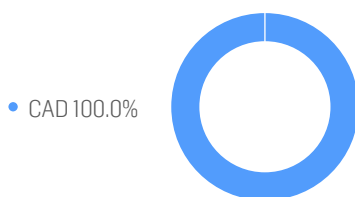
CHARACTERISTICS

ISIN / WKN	DE000SLOFGF9 / SLOFGF	Base Value / Base Date	678.95 Points / 23.07.2017
Bloomberg / Reuters	SOLCAB40 Index / .SOLCAB40	Last Price	708.88
Index Calculator	Solactive AG	Dividends	40 AR points
Index Type	Adjusted Return	Calculation	09:30 to 16:32 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 23.07.2017
Index Members	6		

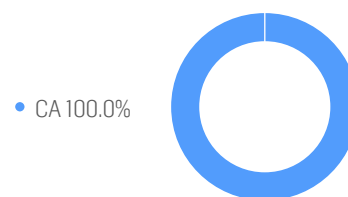
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.10%	-4.91%	-6.51%	-6.27%	-7.39%	3.93%
Performance (p.a.)						0.63%
Volatility (p.a.)	13.93%	12.31%	13.38%	14.40%	13.28%	19.30%
High	747.39	781.88	783.27	841.20	841.20	968.53
Low	708.88	708.88	708.88	708.88	708.88	446.99
Max. Drawdown	-5.15%	-9.34%	-9.50%	-15.73%	-15.73%	-40.72%
VaR 95 \ 99				-28.1% \ -33.4%		-25.1% \ -46.4%
CVaR 95 \ 99				-32.8% \ -41.9%		-45.1% \ -97.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	29.94%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	27.33%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	14.88%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	13.58%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	8.79%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	5.49%

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The index is launched on 23-Jul-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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