

FACTSHEET - AS OF 26-Apr-2024

Solactive Canada Bank Select Equity Index PR

HISTORICAL PERFORMANCE



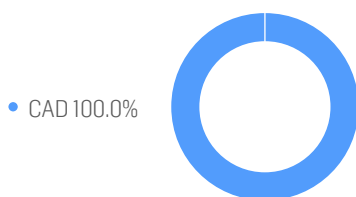
CHARACTERISTICS

ISIN / WKN	DE000SLOJUA3 / SLOJUA	Base Value / Base Date	100 Points / 21.12.2001
Bloomberg / Reuters	SOCBSEWP Index/ .SOCBSEWP	Last Price	438.55
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.12.2001
Index Members	3		

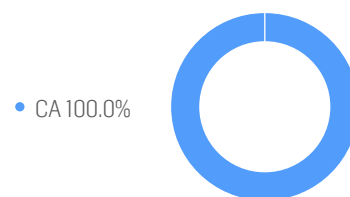
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.62%	-1.68%	16.81%	2.51%	-3.43%	338.55%
Performance (p.a.)						6.84%
Volatility (p.a.)	11.66%	11.74%	13.01%	14.18%	11.78%	19.61%
High	453.36	453.36	458.50	458.50	458.50	528.36
Low	432.82	426.16	380.95	375.43	426.16	84.17
Max. Drawdown	-4.53%	-4.53%	-7.05%	-15.42%	-7.05%	-59.29%
VaR 95 \ 99				-26.0% \ -34.6%		-27.9% \ -54.2%
CVaR 95 \ 99				-32.0% \ -37.7%		-45.8% \ -82.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	33.62%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	33.51%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	32.87%

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