

FACTSHEET - AS OF 26-Apr-2024

Solactive Canada Bank Select Equity Index NTR

HISTORICAL PERFORMANCE



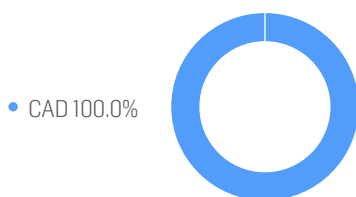
CHARACTERISTICS

ISIN / WKN	DE000SLOJUB1 / SLOJUB	Base Value / Base Date	100 Points / 21.12.2001
Bloomberg / Reuters	SOCBSEWN Index/ .SOCBSEWN	Last Price	769.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

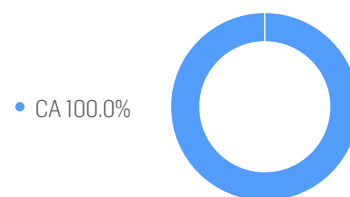
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	-0.53%	18.83%	6.18%	-1.76%	669.93%
Performance (p.a.)						9.56%
Volatility (p.a.)	11.52%	11.68%	12.88%	14.07%	11.64%	19.59%
High	791.53	791.53	791.53	791.53	791.53	861.26
Low	755.66	741.75	657.44	647.91	741.75	84.20
Max. Drawdown	-4.53%	-4.53%	-6.26%	-14.33%	-6.26%	-56.71%
VaR 95 \ 99				-26.0% \ -34.6%		-27.5% \ -52.3%
CVaR 95 \ 99				-31.1% \ -37.6%		-45.6% \ -82.3%

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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