

FACTSHEET - AS OF 26-Apr-2024

Solactive Canada Bank Select Equity Index 45 AR

HISTORICAL PERFORMANCE



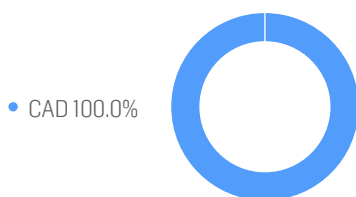
CHARACTERISTICS

ISIN / WKN	DE000SLOJUD7 / SLOJUD	Base Value / Base Date	502.65 Points / 2001.12.21
Bloomberg / Reuters	SOCBSEWA Index / .SOCBSEWA	Last Price	821.56
Index Calculator	Solactive AG	Dividends	45 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2001.12.21
Index Members	3		

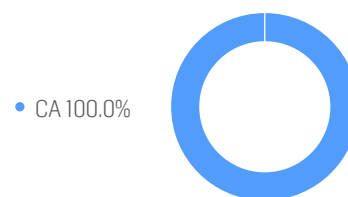
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-1.52%	16.20%	1.54%	-2.96%	63.45%
Performance (p.a.)						2.22%
Volatility (p.a.)	11.49%	11.69%	12.85%	14.04%	11.61%	19.59%
High	845.23	845.23	853.51	853.51	853.51	1012.36
Low	806.07	798.01	717.03	707.01	798.01	255.18
Max. Drawdown	-4.63%	-4.63%	-6.50%	-15.27%	-6.50%	-62.38%
VaR 95 \ 99				-25.7% \ -34.8%		-27.9% \ -53.3%
CVaR 95 \ 99				-31.3% \ -38.2%		-46.2% \ -82.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	33.63%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	33.51%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	32.88%

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