

# FACTSHEET - AS OF 14-Jun-2024

## Solactive Equal Weight Canada Bank 21 AR Index

### HISTORICAL PERFORMANCE



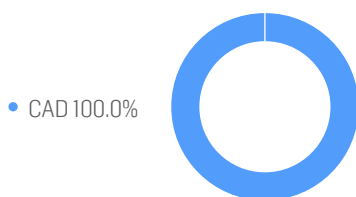
### CHARACTERISTICS

ISIN / WKN	DE000SLOJYD9 / SLOJYD	Base Value / Base Date	320.59 Points / 2007.03.16
Bloomberg / Reuters	SOLBEW21 Index / .SOLBEW21	Last Price	405.96
Index Calculator	Solactive AG	Dividends	21 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 2007.03.16
Index Members	6		

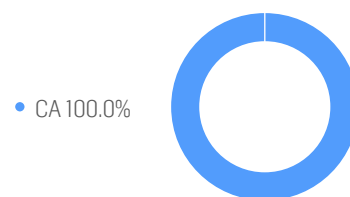
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.35%	-3.86%	1.36%	4.10%	-2.42%	26.63%
Performance (p.a.)						1.38%
Volatility (p.a.)	13.57%	11.11%	10.91%	13.20%	10.77%	20.26%
High	430.31	434.65	434.65	434.65	434.65	505.21
Low	405.96	405.96	398.04	343.82	398.04	130.21
Max. Drawdown	-5.66%	-6.60%	-6.60%	-15.99%	-6.60%	-61.06%
VaR 95 \ 99				-18.9% \ -33.7%		-28.7% \ -59.7%
CVaR 95 \ 99				-29.8% \ -38.9%		-48.3% \ -90.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	18.44%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	16.91%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	16.88%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	16.29%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	15.84%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	15.65%

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