

FACTSHEET - AS OF 26-Apr-2024

Solactive NBC AR 4.08 Index

HISTORICAL PERFORMANCE



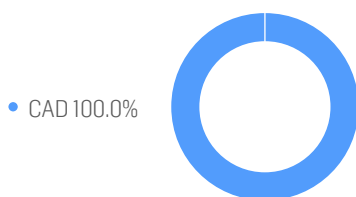
CHARACTERISTICS

ISIN / WKN	DE000SLOKFH7 / SLOKFH	Base Value / Base Date	48.62 Points / 2013.08.22
Bloomberg / Reuters	SOLNA408 Index / .SOLNA408	Last Price	112.19
Index Calculator	Solactive AG	Dividends	4.08 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 2013.08.22
Index Members	1		

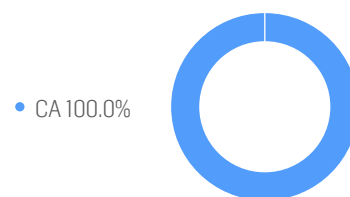
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.60%	9.49%	30.70%	11.33%	10.46%	130.75%
Performance (p.a.)						8.15%
Volatility (p.a.)	8.84%	11.06%	15.27%	16.95%	11.43%	20.88%
High	115.18	115.27	115.27	115.27	115.27	115.27
Low	110.45	101.29	86.41	85.24	98.45	39.75
Max. Drawdown	-4.11%	-4.18%	-4.18%	-17.80%	-4.18%	-48.53%
VaR 95 \ 99				-28.4% \ -45.2%		-28.3% \ -58.4%
CVaR 95 \ 99				-39.4% \ -63.0%		-49.3% \ -95.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	100.01%

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