

FACTSHEET - AS OF 26-Apr-2024

Solactive RBC AR 5.4 Index

HISTORICAL PERFORMANCE



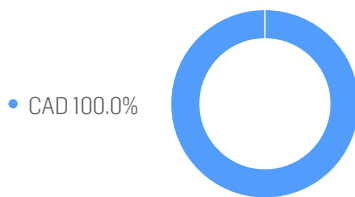
CHARACTERISTICS

ISIN / WKN	DE000SLOKFJ3 / SLOKFJ	Base Value / Base Date	75.18 Points / 2013.08.22
Bloomberg / Reuters	SORYAR54 Index / .SORYAR54	Last Price	134.57
Index Calculator	Solactive AG	Dividends	5.4 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		

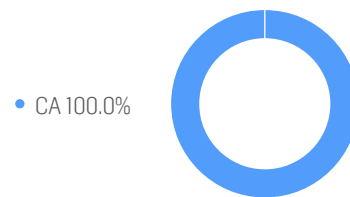
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.85%	0.86%	23.59%	2.09%	0.82%	79.00%
Performance (p.a.)						5.60%
Volatility (p.a.)	13.29%	12.06%	12.88%	14.00%	11.21%	16.98%
High	139.26	139.26	139.26	139.26	139.26	149.02
Low	132.33	128.69	110.49	108.88	128.69	71.24
Max. Drawdown	-4.98%	-4.98%	-4.98%	-17.40%	-4.98%	-34.91%
VaR 95 \ 99				-23.6% \ -36.1%		-24.7% \ -44.0%
CVaR 95 \ 99				-31.6% \ -38.5%		-40.0% \ -75.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

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

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