

# FACTSHEET - AS OF 20-May-2025

## Solactive NBC AR 4.24 Index

### DESCRIPTION

Solactive NBC AR 4.24 Index aims to track the performance of the Solactive NBC GTR Index adjusted for a synthetic dividend of 4.24 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LG8	Base Value / Base Date	49.22 Points / 2013.08.22
Bloomberg / Reuters	SOLNA424 Index / .SOLNA424	Last Price	128.65
Index Calculator	Solactive AG	Dividends	4.24 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	2		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.60%	3.57%	-6.47%	12.19%	-2.26%	161.38%
Performance (p.a.)						8.53%
Volatility (p.a.)	7.41%	26.09%	21.39%	19.35%	22.54%	20.85%
High	128.93	128.93	140.55	140.55	133.37	140.55
Low	115.84	107.60	107.60	105.85	107.60	39.97
Max. Drawdown	-0.41%	-15.72%	-23.44%	-23.44%	-19.32%	-48.47%
VaR 95 \ 99				-28.7% \ -76.1%		-28.0% \ -61.2%
CVaR 95 \ 99				-52.9% \ -92.8%		-49.8% \ -94.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	100.00%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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