

FACTSHEET - AS OF 07-Aug-2025

Solactive NBC AR 4.56 Index

DESCRIPTION

Solactive NBC AR 4.56 Index aims to track the performance of the Solactive NBC GTR Index adjusted for a synthetic dividend of 4.56 index points per annum

HISTORICAL PERFORMANCE



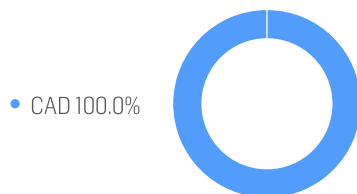
CHARACTERISTICS

ISIN / WKN	SLOM0R	Base Value / Base Date	51.12 Points / 08.22.2013
Bloomberg / Reuters	SOLNA456 Index / .SOLNA456	Last Price	146.49
Index Calculator	Solactive AG	Dividends	4.56 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.22.2013
Index Members	2		

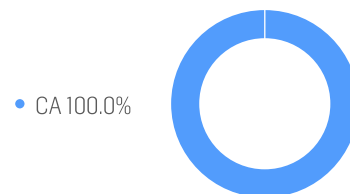
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.88%	16.86%	16.64%	27.65%	11.15%	126.91%
Performance (p.a.)						7.86%
Volatility (p.a.)	8.26%	10.95%	20.12%	17.90%	19.30%	21.51%
High	146.49	146.49	146.49	146.49	146.49	146.49
Low	141.02	125.36	107.67	107.67	107.67	40.62
Max. Drawdown	-1.34%	-1.34%	-15.75%	-23.51%	-19.37%	-48.48%
VaR 95 \ 99				-23.0% \ -61.7%		-29.4% \ -61.7%
CVaR 95 \ 99				-46.6% \ -82.8%		-51.6% \ -97.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Aug-2025

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

DISCLAIMER

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The index is launched on 08-Oct-2014. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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