

# FACTSHEET - AS OF 19-Jun-2025

## Solactive Canada Bank 57 AR Index

### DESCRIPTION

Solactive Canada Bank 57 AR Index aims to track the performance of the Solactive Canada Bank TR Index adjusted for a synthetic dividend of 57 index points per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0MM79 / SL0MM7	Base Value / Base Date	584.79 Points / 12.21.2001
Bloomberg / Reuters	SOLCAB57 Index / .SOLCAB57	Last Price	1179.19
Index Calculator	Solactive AG	Dividends	57 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 12.21.2001
Index Members	6		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	9.68%	6.03%	24.43%	5.79%	126.64%
Performance (p.a.)						3.66%
Volatility (p.a.)	7.01%	16.57%	14.85%	12.37%	15.08%	18.92%
High	1180.99	1180.99	1180.99	1180.99	1180.99	1210.04
Low	1148.41	1003.59	1003.59	943.94	1003.59	346.20
Max. Drawdown	-0.86%	-8.24%	-12.99%	-12.99%	-12.99%	-61.21%
VaR 95 \ 99				-20.0% \ -44.6%		-26.5% \ -53.3%
CVaR 95 \ 99				-33.2% \ -50.3%		-44.9% \ -81.9%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	32.97%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	22.66%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.99%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	12.19%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	11.18%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	7.01%

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