

FACTSHEET - AS OF 06-Apr-2026

Solactive Canada Bank 40 AR Index

DESCRIPTION

Solactive Canada Bank 40 AR Index aims to track the performance of the Solactive Canada Bank TR Index adjusted for a synthetic dividend of 40 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFGF9 / SLOFGF	Base Value / Base Date	421.88 Points / 21.12.2001
Bloomberg / Reuters	SOLCAB40 Index / .SOLCAB40	Last Price	1302.33
Index Calculator	Solactive AG	Dividends	40 AR points
Index Type	Adjusted Return	Calculation	09:30 to 16:32 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 23.07.2017
Index Members	6		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.17%	1.02%	14.76%	54.90%	1.99%	91.82%
Performance (p.a.)						7.70%
Volatility (p.a.)	18.83%	16.21%	14.09%	11.73%	16.15%	17.56%
High	1302.33	1348.96	1348.96	1348.96	1348.96	1348.96
Low	1241.11	1241.11	1127.84	840.76	1241.11	446.99
Max. Drawdown	-3.73%	-8.00%	-8.00%	-8.00%	-8.00%	-40.72%
VaR 95 \ 99				-18.7% \ -25.6%		-23.2% \ -42.5%
CVaR 95 \ 99				-23.5% \ -30.2%		-40.5% \ -81.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.03%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	32.30%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	22.68%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.66%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	12.14%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	11.96%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	7.29%

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