

FACTSHEET - AS OF 07-Apr-2026

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



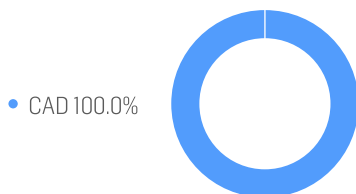
CHARACTERISTICS

ISIN / WKN	SL0LG8	Base Value / Base Date	49.22 Points / 22.8.2013
Bloomberg / Reuters	SOLNA424 Index / .SOLNA424	Last Price	188.71
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		

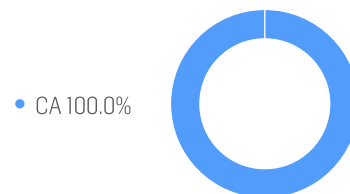
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.98%	8.25%	24.87%	65.51%	8.54%	283.40%
Performance (p.a.)						11.23%
Volatility (p.a.)	20.90%	21.76%	17.67%	15.01%	21.33%	20.54%
High	188.71	193.40	193.40	193.40	193.40	193.40
Low	175.70	163.09	150.76	114.26	163.09	39.97
Max. Drawdown	-5.98%	-9.15%	-9.15%	-9.15%	-9.15%	-48.47%
VaR 95 \ 99				-19.0% \ -32.1%		-27.6% \ -60.6%
CVaR 95 \ 99				-29.0% \ -48.8%		-48.6% \ -92.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

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

DISCLAIMER

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