

FACTSHEET - AS OF 06-Apr-2026

Solactive RBC AR 5.92 Index

DESCRIPTION

Solactive RBC AR 5.92 Index aims to track the performance of the Solactive RBC GTR Index adjusted for a synthetic dividend of 5.92 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0M0T	Base Value / Base Date	78.12 Points / 22.8.2013
Bloomberg / Reuters	SOLRY592 Index / .SOLRY592	Last Price	228.72
Index Calculator	Solactive AG	Dividends	5.92 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (CET), 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	2.63%	-2.76%	13.14%	45.88%	-2.15%	192.78%
Performance (p.a.)						8.88%
Volatility (p.a.)	15.21%	15.15%	14.24%	13.86%	15.19%	16.92%
High	228.72	238.74	238.74	238.74	238.74	238.74
Low	218.88	218.88	200.85	156.79	218.88	73.37
Max. Drawdown	-2.84%	-8.32%	-8.32%	-8.32%	-8.32%	-35.32%
VaR 95 \ 99				-18.8% \ -31.5%		-24.2% \ -45.2%
CVaR 95 \ 99				-27.5% \ -45.2%		-39.9% \ -72.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

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

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