

FACTSHEET - AS OF 07-Apr-2026

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	DE000SLOMM79 / SLOMM7	Base Value / Base Date	584.79 Points / 21.12.2001
Bloomberg / Reuters	SOLCAB57 Index / .SOLCAB57	Last Price	1588.40
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	1.82%	1.80%	14.92%	55.00%	2.54%	171.62%
Performance (p.a.)						4.20%
Volatility (p.a.)	18.48%	16.09%	14.03%	11.62%	16.08%	18.74%
High	1588.40	1634.95	1634.95	1634.95	1634.95	1634.95
Low	1503.74	1503.74	1369.93	1042.02	1503.74	346.20
Max. Drawdown	-3.75%	-8.03%	-8.03%	-8.03%	-8.03%	-61.21%
VaR 95 \ 99				-18.7% \ -25.7%		-26.1% \ -51.8%
CVaR 95 \ 99				-23.5% \ -30.3%		-44.1% \ -80.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	32.27%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	22.79%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.65%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	12.02%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	12.00%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	7.27%

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