

FACTSHEET - AS OF 29-Sep-2022

Solactive Canadian Bank Mean Reversion Index NTR

DESCRIPTION

Solactive Canadian Bank Mean Reversion Index NTR

HISTORICAL PERFORMANCE



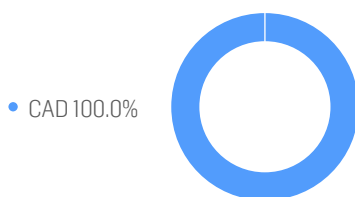
CHARACTERISTICS

ISIN / WKN	DE000SLOAWL5 / SLOAWL	Base Value / Base Date	1000 Points / 01.01.1990
Bloomberg / Reuters	/ .SOLCBMRN	Last Price	8267.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.01.1990
Index Members	6		

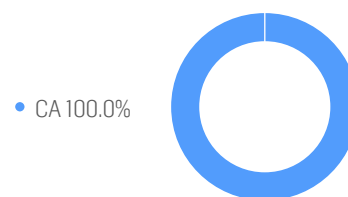
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.93%	-2.37%	-14.73%	-4.07%	-13.38%	8167.80%
Performance (p.a.)						14.44%
Volatility (p.a.)	17.66%	18.48%	17.86%	16.05%	17.10%	19.87%
High	8824.44	9236.84	9750.62	10383.94	10383.94	10383.94
Low	8238.05	8139.42	8139.42	8139.42	8139.42	76.30
Max. Drawdown	-6.65%	-10.81%	-16.52%	-21.62%	-21.62%	-47.20%
VaR 95 \ 99				-27.9% \ -46.5%		-28.2% \ -52.0%
CVaR 95 \ 99				-38.7% \ -58.4%		-45.2% \ -78.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	28.86%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	26.64%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	23.93%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.04%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	6.82%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	6.71%

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