

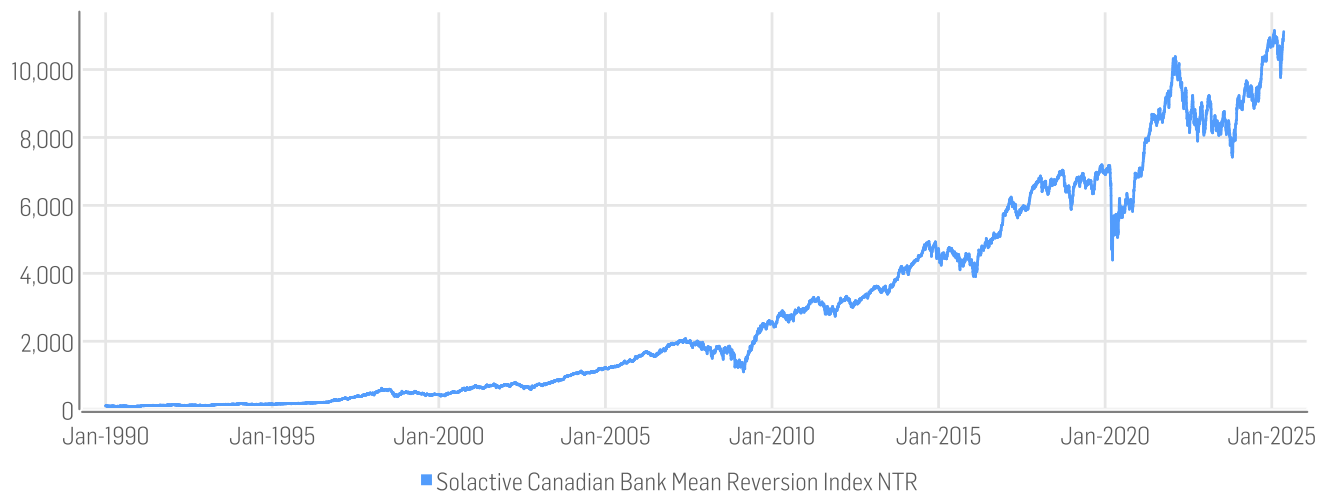
# FACTSHEET - AS OF 12-May-2025

## 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	11117.19
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		

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### STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.76%	1.24%	5.39%	16.73%	3.31%	11017.19%
Performance (p.a.)						14.25%
Volatility (p.a.)	8.27%	17.70%	13.79%	12.74%	15.47%	19.51%
High	11117.19	11117.19	11149.63	11149.63	11149.63	11149.63
Low	10191.45	9763.76	9763.76	8858.01	9763.76	76.30
Max. Drawdown	-0.56%	-11.09%	-12.43%	-12.43%	-12.43%	-47.20%
VaR 95 \ 99				-16.8% \ -44.2%		-27.9% \ -51.2%
CVaR 95 \ 99				-32.9% \ -53.2%		-44.4% \ -76.7%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	26.94%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	26.54%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	26.44%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	6.95%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.63%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.50%

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