

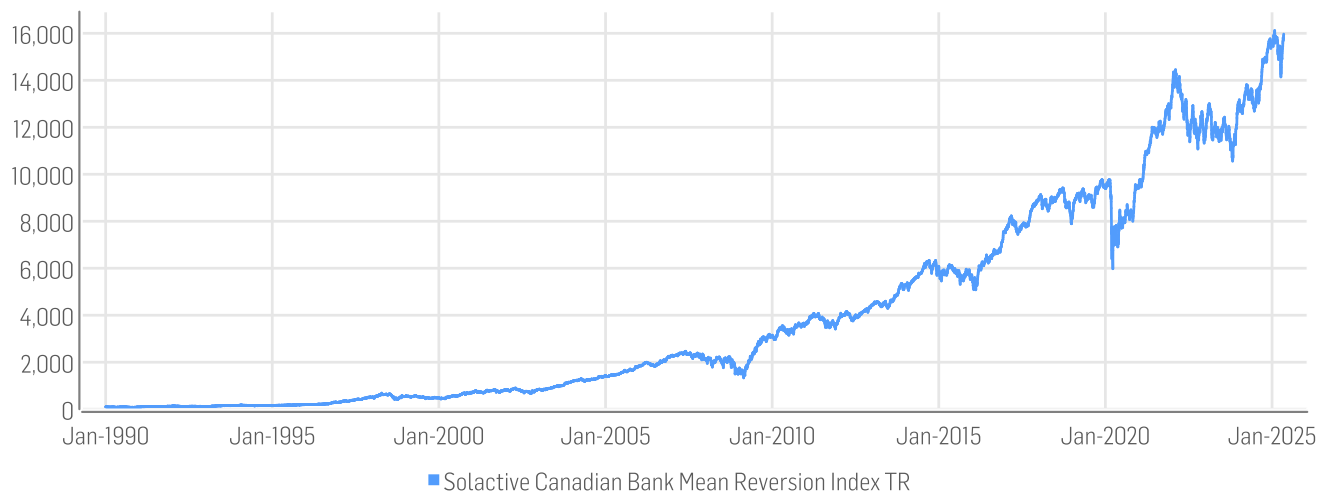
FACTSHEET - AS OF 09-May-2025

Solactive Canadian Bank Mean Reversion Index TR

DESCRIPTION

This index is designed to invest in the 6 major Canadian banks, based on a mean reversion weighting scheme.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAWM3 / SLOAWM	Base Value / Base Date	1000 Points / 01.01.1990
Bloomberg / Reuters	SOLCBMRT Index / .SOLCBMRT	Last Price	15969.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds calculator
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	8.81%	1.80%	5.17%	17.83%	2.90%	15869.57%
Performance (p.a.)						15.43%
Volatility (p.a.)	18.04%	17.60%	13.65%	12.64%	15.43%	19.51%
High	15969.57	15969.57	16119.29	16119.29	16119.29	16119.29
Low	14287.23	14141.57	14141.57	12688.70	14141.57	77.49
Max. Drawdown	-2.65%	-10.92%	-12.27%	-12.27%	-12.27%	-46.08%
VaR 95 \ 99				-16.8% \ -44.2%		-27.7% \ -51.2%
CVaR 95 \ 99				-32.8% \ -53.2%		-44.3% \ -76.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	26.97%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	26.52%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	26.47%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	6.86%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.65%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.53%

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