

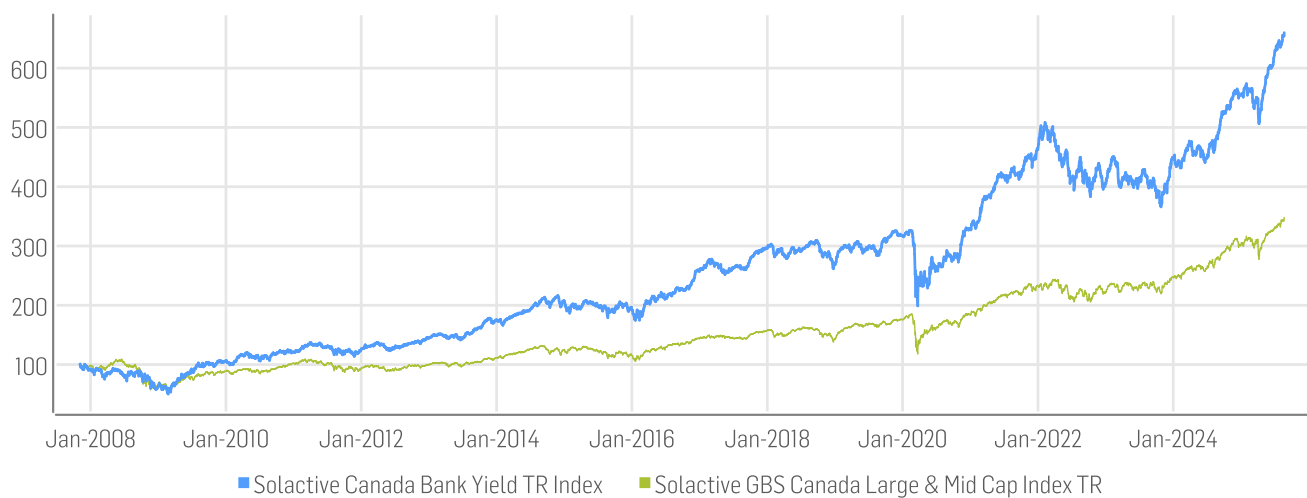
FACTSHEET - AS OF 22-Aug-2025

Solactive Canada Bank Yield TR Index

DESCRIPTION

The Solactive Canada Bank Yield Index is intended to track the price movement of the six largest Canadian banks and its components are weighted based on their indicated dividend yield.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3UA5 / SLA3UA	Base Value / Base Date	100 Points / 05.11.2007
Bloomberg / Reuters	- / .SOLCBYTR	Last Price	659.93
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.11.2007
Index Members	6		

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STATISTICS

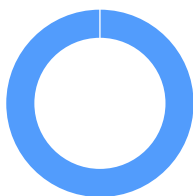
CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.46%	12.12%	17.88%	36.86%	18.91%	559.93%
Performance (p.a.)						11.19%
Volatility (p.a.)	6.20%	6.11%	13.25%	11.09%	12.35%	20.39%
High	659.93	659.93	659.93	659.93	659.93	659.93
Low	635.24	590.83	506.21	480.59	506.21	50.31
Max. Drawdown	-1.76%	-1.76%	-10.60%	-11.80%	-11.80%	-50.10%
VaR 95 \ 99				-13.4% \ -42.8%		-28.5% \ -57.7%
CVaR 95 \ 99				-29.5% \ -46.8%		-48.2% \ -89.7%

STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.51%	9.37%	13.04%	24.38%	15.44%	248.12%
Performance (p.a.)						7.26%
Volatility (p.a.)	10.37%	7.98%	16.27%	13.24%	15.07%	17.51%
High	2342.81	2342.81	2342.81	2342.81	2342.81	2342.81
Low	2235.81	2156.57	1867.84	1855.24	1867.84	382.01
Max. Drawdown	-1.85%	-1.85%	-10.98%	-12.23%	-12.23%	-47.83%
VaR 95 \ 99				-19.9% \ -47.6%		-25.0% \ -52.0%
CVaR 95 \ 99				-34.1% \ -67.6%		-43.7% \ -83.7%

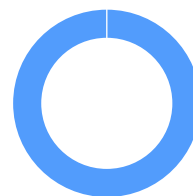
COMPOSITION BY CURRENCIES

• CAD 100.0%



COMPOSITION BY COUNTRIES

• CA 100.0%



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TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	25.06%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	24.97%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	16.46%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	16.41%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.63%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	8.47%

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