

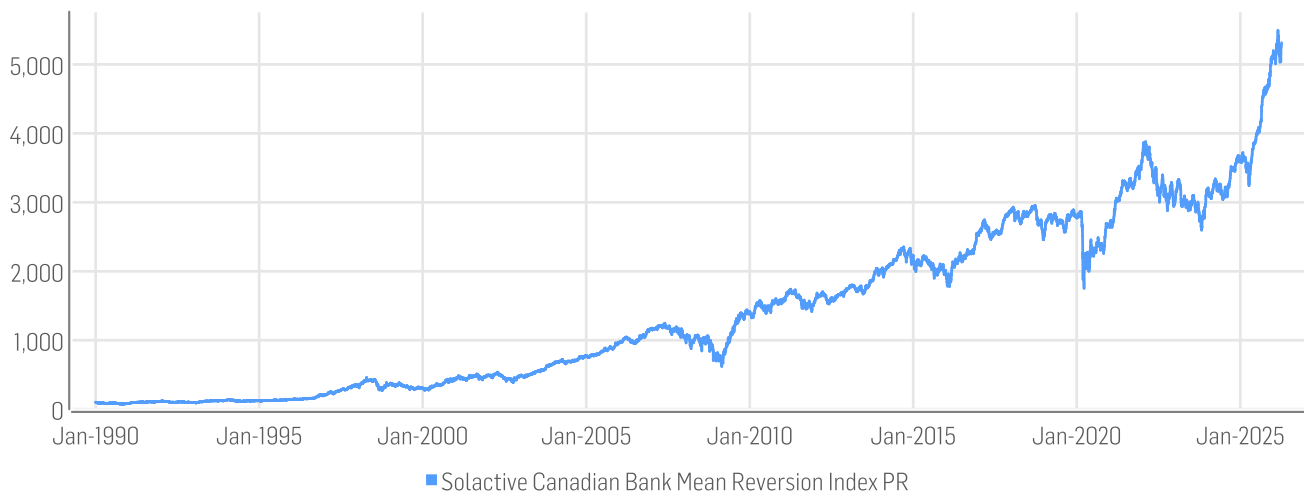
# FACTSHEET - AS OF 07-Apr-2026

## Solactive Canadian Bank Mean Reversion Index PR

### 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	DE000SLOAWK7 / SLOAWK	Base Value / Base Date	1000 Points / 01.01.1990
Bloomberg / Reuters	/ .SOLCBMRP	Last Price	5315.02
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1.10%	3.60%	15.43%	59.95%	4.56%	5215.02%
Performance (p.a.)						11.58%
Volatility (p.a.)	19.54%	17.46%	14.79%	12.11%	17.34%	19.39%
High	5315.02	5493.99	5493.99	5493.99	5493.99	5493.99
Low	5032.82	5008.35	4566.20	3373.93	5008.35	72.87
Max. Drawdown	-4.27%	-8.39%	-8.39%	-8.39%	-8.39%	-50.40%
VaR 95 \ 99				-17.5% \ -28.0%		-27.6% \ -50.5%
CVaR 95 \ 99				-24.0% \ -31.5%		-44.3% \ -76.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	28.98%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	26.06%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	25.49%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.82%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.66%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.00%

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