

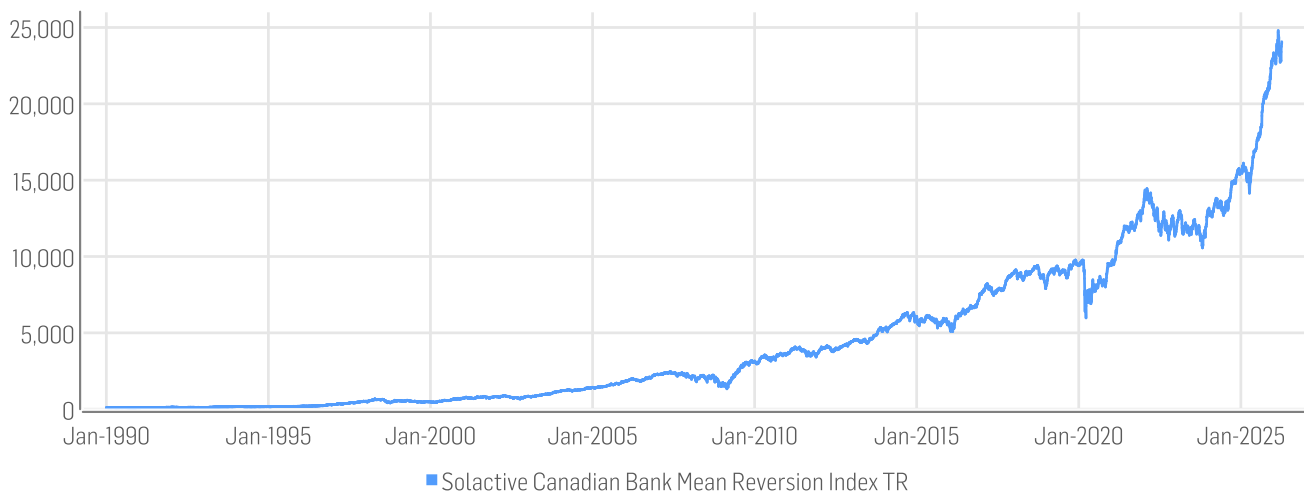
FACTSHEET - AS OF 07-Apr-2026

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 | 24070.70 |
| 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 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|----------|----------|----------|-----------------|----------|-----------------|
| Performance | 1.43% | 4.43% | 17.33% | 65.42% | 5.48% | 23970.70% |
| Performance (p.a.) | | | | | | 16.32% |
| Volatility (p.a.) | 19.49% | 17.34% | 14.70% | 12.03% | 17.21% | 19.37% |
| High | 24070.70 | 24799.75 | 24799.75 | 24799.75 | 24799.75 | 24799.75 |
| Low | 22718.03 | 22607.57 | 20357.06 | 14775.02 | 22607.57 | 77.49 |
| Max. Drawdown | -4.27% | -8.39% | -8.39% | -8.39% | -8.39% | -46.08% |
| VaR 95 \ 99 | | | | -17.5% \ -28.0% | | -27.5% \ -50.2% |
| CVaR 95 \ 99 | | | | -23.7% \ -31.5% | | -43.9% \ -75.8% |

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 | 29.09% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 25.97% |
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 25.41% |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity | CA | CAD | 6.85% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 6.64% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 6.04% |

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