

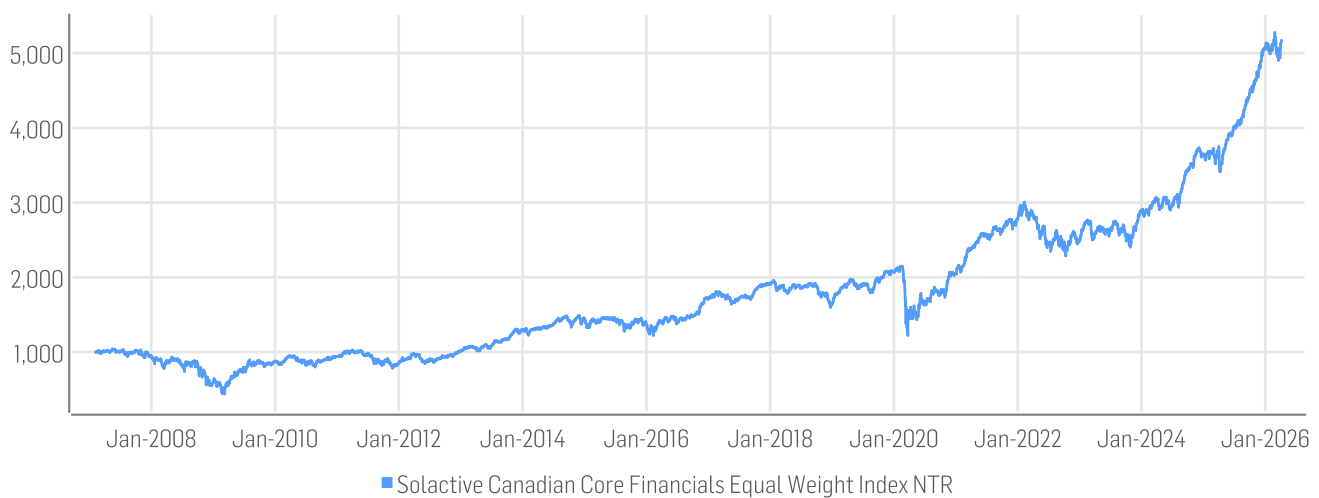
## FACTSHEET - AS OF 07-Apr-2026

# Solactive Canadian Core Financials Equal Weight Index NTR

### DESCRIPTION

The Solactive Canadian Core Financials Equal Weight Index NTR intends to track the performance of the largest 10 companies from the bank and insurance segments of Canadian stock market. Constituents are selected based on free float market capitalization and are equally weighted. The index is calculated as a net total return index in CAD and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



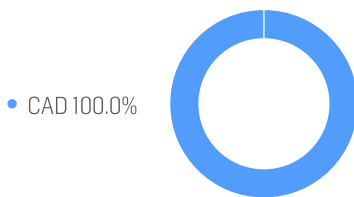
### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOEWL7 / SLOEWL | Base Value / Base Date | 1000 Points / 09.02.2007                 |
| Bloomberg / Reuters | / .SOCAFINN           | Last Price             | 5174.31                                  |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                               |
| Index Type          | Net Total Return      | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | CAD                   | History                | Available daily back to 09.02.2007       |
| Index Members       | 10                    |                        |  |

## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.67%   | 1.42%   | 14.91%  | 50.35%          | 2.47%   | 420.13%         |
| Performance (p.a.) |         |         |         |                 |         | 8.99%           |
| Volatility (p.a.)  | 17.09%  | 14.16%  | 12.08%  | 10.01%          | 14.00%  | 20.39%          |
| High               | 5174.31 | 5276.29 | 5276.29 | 5276.29         | 5276.29 | 5276.29         |
| Low                | 4902.65 | 4902.65 | 4480.19 | 3507.67         | 4902.65 | 439.43          |
| Max. Drawdown      | -3.09%  | -7.08%  | -7.08%  | -7.08%          | -7.08%  | -57.78%         |
| VaR 95 \ 99        |         |         |         | -14.6% \ -23.0% |         | -28.5% \ -57.2% |
| CVaR 95 \ 99       |         |         |         | -20.3% \ -27.8% |         | -48.9% \ -92.1% |

## 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      | 11.00%           |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity  | CA      | CAD      | 10.33%           |
| GREAT WEST LIFECO                  | GWO CT Equity | CA      | CAD      | 10.32%           |
| POWER CORP OF CANADA               | POW CT Equity | CA      | CAD      | 10.28%           |
| TORONTO-DOMINION BANK              | TD CT Equity  | CA      | CAD      | 10.09%           |
| SUN LIFE FINANCIAL INC             | SLF CT Equity | CA      | CAD      | 9.75%            |
| BANK OF MONTREAL                   | BMO CT Equity | CA      | CAD      | 9.75%            |
| ROYAL BANK OF CANADA               | RY CT Equity  | CA      | CAD      | 9.66%            |
| MANULIFE FINANCIAL CORP            | MFC CT Equity | CA      | CAD      | 9.46%            |
| BANK OF NOVA SCOTIA                | BNS CT Equity | CA      | CAD      | 9.37%            |

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