

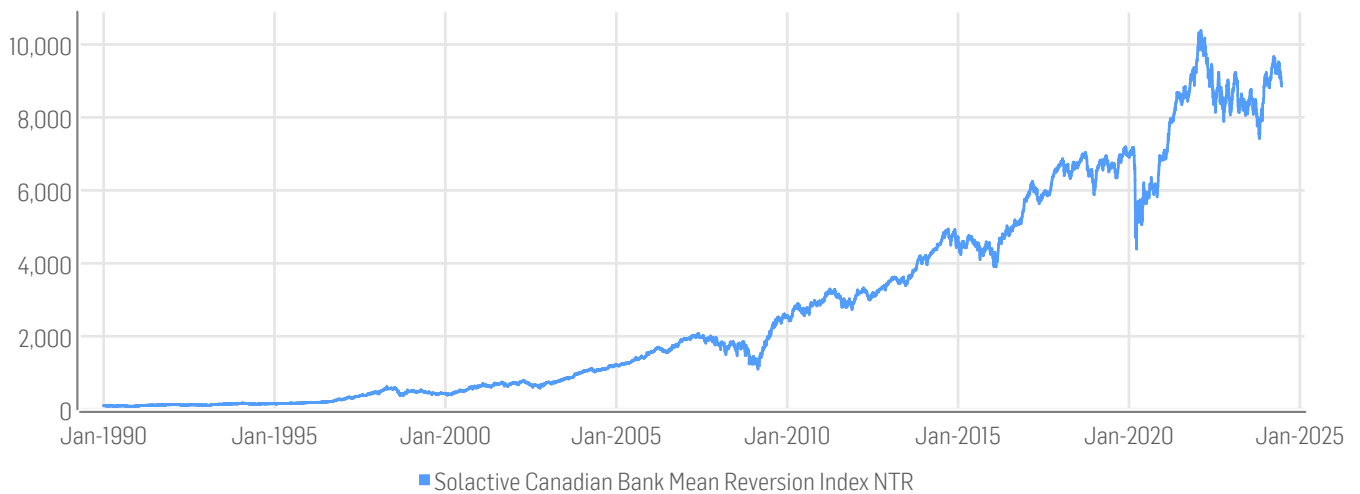
FACTSHEET - AS OF 21-Jun-2024

Solactive Canadian Bank Mean Reversion Index NTR

DESCRIPTION

Solactive Canadian Bank Mean Reversion Index NTR

HISTORICAL PERFORMANCE



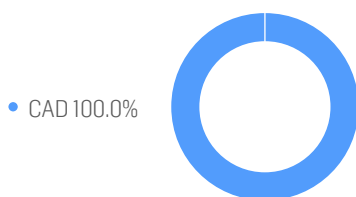
CHARACTERISTICS

ISIN / WKN	DE000SLOAWL5 / SLOAWL	Base Value / Base Date	1000 Points / 01.01.1990
Bloomberg / Reuters	/ .SOLCBMRN	Last Price	8858.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

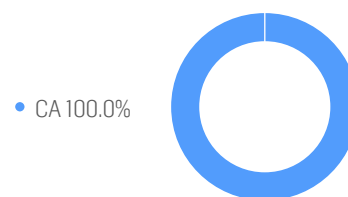
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.10%	-7.51%	-2.61%	6.81%	-3.40%	8758.01%
Performance (p.a.)						13.89%
Volatility (p.a.)	14.77%	11.63%	10.67%	13.45%	10.72%	19.65%
High	9482.96	9670.54	9670.54	9670.54	9670.54	10383.94
Low	8858.01	8858.01	8813.82	7419.79	8813.82	76.30
Max. Drawdown	-6.59%	-8.40%	-8.40%	-15.38%	-8.40%	-47.20%
VaR 95 \ 99				-19.7% \ -34.3%		-28.0% \ -51.4%
CVaR 95 \ 99				-31.7% \ -49.1%		-44.7% \ -77.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 21-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	27.35%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	26.10%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	25.30%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.45%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	7.07%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	6.72%

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