

FACTSHEET - AS OF 09-Jun-2026

Solactive Canada Broad Market Index (CA NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5AA2 / SLA5AA	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCABMC Index/ .SOLCABMC	Last Price	4608.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00am to 04:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	330		

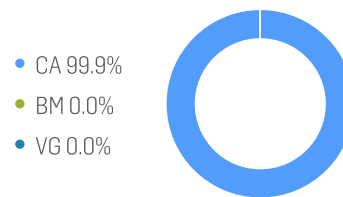
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.03%	4.43%	9.94%	32.97%	9.49%	360.84%
Performance (p.a.)						8.22%
Volatility (p.a.)	14.79%	15.35%	15.24%	13.17%	15.84%	17.41%
High	4720.15	4720.15	4720.15	4720.15	4720.15	4720.15
Low	4517.71	4170.92	4142.21	3466.31	4170.92	621.64
Max. Drawdown	-2.37%	-5.49%	-9.37%	-9.37%	-9.37%	-46.98%
VaR 95 \ 99				-24.8% \ -38.0%		-25.7% \ -50.6%
CVaR 95 \ 99				-32.2% \ -45.7%		-43.3% \ -80.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.80%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.45%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.68%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.42%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.29%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.90%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.84%
BROOKFIELD CORP	BN CT Equity	CA	CAD	2.81%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.57%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.27%

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