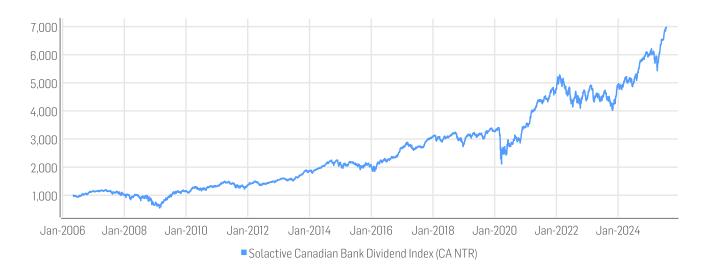


FACTSHEET - AS OF 24-Jul-2025 Solactive Canadian Bank Dividend Index (CA NTR)

DESCRIPTION

Measures the investment return of the largest banks of Canada by using a rules-based weighting methodology to rank constituent issuers based on dividend growth over the previous 12-month period.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLUHVJ
Bloomberg / Reuters	SOLCBDIC Index/ .SOLCBDIC
Index Calculator	Solactive AG
Index Type	Net Total Return AR
Index Currency	CAD
Index Members	6

Base Value / Base Date	100 Points / 08.05.2006
Last Price	6969.14
Dividends	Reinvested
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006



STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.17%	18.17%	13.35%	32.18%	16.52%	596.91%
Performance (p.a.)						10.63%
Volatility (p.a.)	7.10%	6.99%	14.78%	12.09%	14.00%	19.47%
High	6974.52	6974.52	6974.52	6974.52	6974.52	6974.52
Low	6626.52	5897.38	5430.40	5085.60	5430.40	545.70
Max. Drawdown	-0.96%	-0.96%	-12.56%	-12.56%	-12.56%	-54.35%
VaR 95 \ 99				-17.5% \ -37.2%		-27.1% \ -53.7%
CVaR 95 \ 99				-31.1% \ -51.6%		-46.1% \ -85.5%

COMPOSITION BY CURRENCIES

COMPOSITION BY COUNTRIES



• CA 100.0%

TOP COMPONENTS AS OF 24-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	29.78%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	22.21%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	19.23%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	14.42%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.72%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.64%



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