

# FACTSHEET - AS OF 05-Aug-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	SLOHVJ	Base Value / Base Date	100 Points / 08.05.2006
Bloomberg / Reuters	SOLCBDIC Index/ .SOLCBDIC	Last Price	6947.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	6		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.49%	14.40%	14.84%	34.27%	16.16%	594.77%
Performance (p.a.)						10.60%
Volatility (p.a.)	7.14%	7.22%	14.56%	11.82%	13.78%	19.46%
High	6998.39	6998.39	6998.39	6998.39	6998.39	6998.39
Low	6838.12	6073.09	5430.40	5164.65	5430.40	545.70
Max. Drawdown	-1.62%	-1.62%	-11.31%	-12.56%	-12.56%	-54.35%
VaR 95 \ 99				-17.0% \ -37.2%		-27.1% \ -53.7%
CVaR 95 \ 99				-29.8% \ -51.6%		-46.1% \ -85.5%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 05-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	29.96%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	22.33%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	19.14%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	14.27%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.68%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.62%

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