

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 | SLOHVJ | Base Value / Base Date | 100 Points / 08.05.2006 |
| Bloomberg / Reuters | SOLCBDIC Index/ .SOLCBDIC | Last Price | 6969.14 |
| 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 | | |

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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



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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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