

FACTSHEET - Solactive GBS Canada Investable Universe EUR Index NTR

AS OF 04-Jul-2025



DESCRIPTION

The Solactive GBS Canada Investable Universe EUR Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Canadian market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	2.82%	18.00%	9.55%	-6.62%	35.20%	-2.11%

CHARACTERISTICS

ISIN / WKN	DE000SLOMQ91 / SLOMQ9	Base Value / Base Date	646.66 Points / 08.05.2006
Bloomberg / Reuters	/SCAIUCEN	Last Price	1955.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	230		

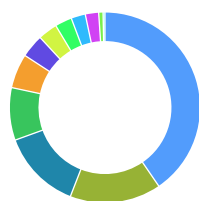
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.32%	14.16%	1.13%	15.51%	2.82%	202.38%
Performance (p.a.)						5.95%
Volatility (p.a.)	7.31%	14.13%	17.34%	14.50%	17.19%	18.44%
High	1963.30	1963.30	1993.66	1997.22	1993.66	1997.22
Low	1927.65	1676.73	1676.73	1651.24	1676.73	364.64
Sharpe Ratio*	0.28	4.90	0.02	0.95	0.22	0.22
Max. Drawdown	-1.72%	-2.78%	-15.90%	-16.05%	-15.90%	-55.35%
VaR 95 \ 99				-22.1% \ -56.5%		-27.6% \ -54.2%
CVaR 95 \ 99				-38.5% \ -73.8%		-46.7% \ -86.8%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

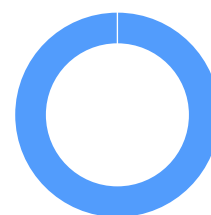
COMPOSITION BY SECTORS

- Finance 40.4%
- Energy 15.5%
- Non-Energy Materials 13.6%
- Industrials 8.9%
- Technology 5.8%
- Consumer Non-Cyclicals 3.9%
- Consumer Cyclicals 3.3%
- Utilities 2.9%
- Business Services 2.4%
- Telecommunications 2.3%
- Consumer Services 0.7%
- Healthcare 0.3%



COMPOSITION BY COUNTRIES

- Canada 100.0%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.59%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.81%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.62%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.44%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.10%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.91%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.66%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	2.60%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.42%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.39%

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