

FACTSHEET - AS OF 09-May-2025

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	3307.02
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	286		

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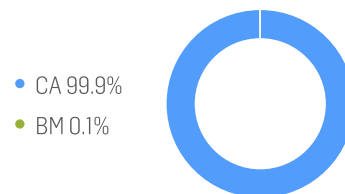
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.15%	0.58%	4.07%	17.53%	3.72%	230.70%
Performance (p.a.)						6.77%
Volatility (p.a.)	23.07%	22.54%	17.44%	14.54%	19.60%	17.64%
High	3307.02	3321.11	3333.59	3333.59	3333.59	3333.59
Low	2996.08	2927.31	2927.31	2731.98	2927.31	621.64
Max. Drawdown	-2.92%	-11.86%	-12.19%	-12.19%	-12.19%	-46.98%
VaR 95 \ 99				-23.1% \ -47.1%		-25.8% \ -51.3%
CVaR 95 \ 99				-36.2% \ -69.0%		-43.9% \ -82.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.49%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.23%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.11%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.84%
BROOKFIELD CORP	BN CT Equity	CA	CAD	2.95%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	2.80%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.77%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.62%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.39%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.39%

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