

FACTSHEET - AS OF 27-Aug-2025

Solactive Canada Large Cap Index (NTR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

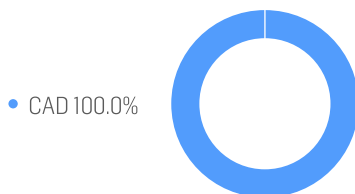
ISIN / WKN	DE000SLA5AD6 / SLA5AD	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCALCN	Last Price	3376.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00am to 04:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	59		

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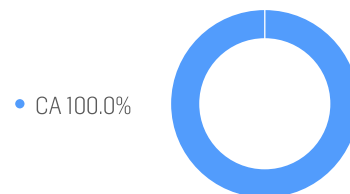
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.72%	8.16%	11.47%	23.38%	15.41%	237.66%
Performance (p.a.)						6.78%
Volatility (p.a.)	11.00%	8.18%	16.67%	13.58%	15.32%	17.68%
High	3376.56	3376.56	3376.56	3376.56	3376.56	3376.56
Low	3214.46	3120.80	2688.74	2681.00	2688.74	634.23
Max. Drawdown	-1.79%	-1.79%	-11.24%	-12.50%	-12.50%	-47.25%
VaR 95 \ 99				-20.3% \ -47.8%		-25.9% \ -51.2%
CVaR 95 \ 99				-34.1% \ -67.3%		-43.9% \ -82.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 27-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.49%
SHOPIFY INC	SHOP CT Equity	CA	CAD	6.81%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.52%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.31%
BROOKFIELD CORP	BN CT Equity	CA	CAD	4.08%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.57%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.19%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	2.97%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.92%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	2.92%

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