

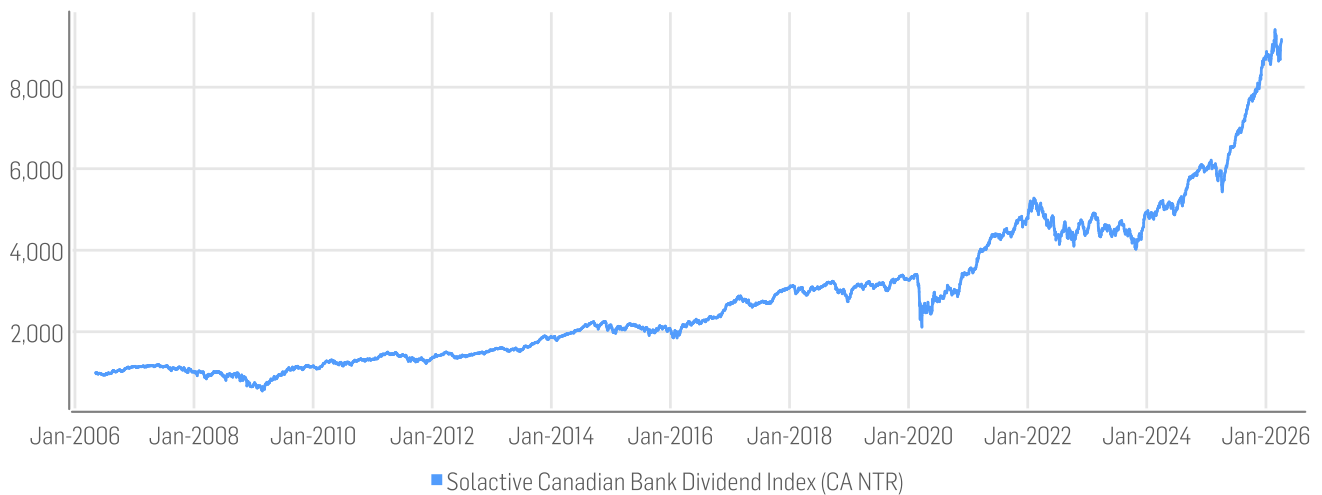
FACTSHEET - AS OF 07-Apr-2026

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	9174.67
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	1.71%	4.75%	18.97%	63.81%	5.68%	817.47%
Performance (p.a.)						11.77%
Volatility (p.a.)	19.32%	17.11%	14.51%	11.61%	16.99%	19.29%
High	9174.67	9411.75	9411.75	9411.75	9411.75	9411.75
Low	8639.35	8557.82	7655.02	5682.95	8557.82	545.70
Max. Drawdown	-4.23%	-8.21%	-8.21%	-8.21%	-8.21%	-54.35%
VaR 95 \ 99				-15.8% \ -27.8%		-26.7% \ -52.8%
CVaR 95 \ 99				-23.0% \ -30.1%		-45.5% \ -84.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	30.60%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	22.48%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	18.61%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	14.18%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.80%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.32%

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