

FACTSHEET - AS OF 07-Apr-2026

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	4434.49
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	318		

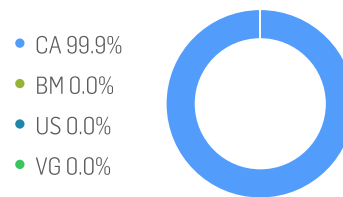
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.63%	3.95%	11.10%	44.40%	5.35%	343.45%
Performance (p.a.)						8.08%
Volatility (p.a.)	18.47%	17.67%	15.66%	12.37%	17.32%	17.44%
High	4434.49	4602.39	4602.39	4602.39	4602.39	4602.39
Low	4170.92	4170.92	3930.84	3107.49	4170.92	621.64
Max. Drawdown	-5.91%	-9.37%	-9.37%	-9.37%	-9.37%	-46.98%
VaR 95 \ 99				-21.9% \ -35.9%		-25.8% \ -50.6%
CVaR 95 \ 99				-30.9% \ -45.7%		-43.4% \ -80.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.76%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.77%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.02%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.45%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	3.06%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.91%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.86%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.65%
BROOKFIELD CORP	BN CT Equity	CA	CAD	2.63%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.52%

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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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