

FACTSHEET - AS OF 06-Jun-2025

Solactive Canadian Diversified Large Cap Index AR

DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market, adjusting for a synthetic dividend of 185 index points per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

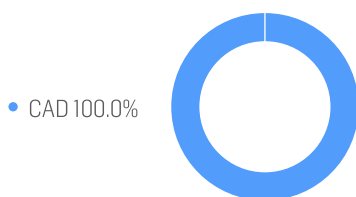
ISIN / WKN	SLOH84	Base Value / Base Date	2479.58 Points / 08.04.2019
Bloomberg / Reuters	SOLCADAR Index/ .SOLCADAR	Last Price	3446.96
Index Calculator	Solactive AG	Dividends	185 AR Points
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	20		

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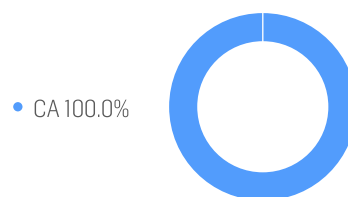
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.35%	2.02%	-0.27%	13.88%	3.14%	39.01%
Performance (p.a.)						5.49%
Volatility (p.a.)	5.39%	14.27%	11.57%	9.75%	11.87%	19.16%
High	3456.18	3456.18	3456.18	3458.16	3456.18	3458.16
Low	3335.37	3110.36	3110.36	2936.97	3110.36	1577.71
Max. Drawdown	-0.48%	-9.38%	-10.00%	-10.06%	-9.38%	-41.35%
VaR 95 \ 99				-14.2% \ -34.2%		-21.4% \ -43.7%
CVaR 95 \ 99				-26.3% \ -48.8%		-43.7% \ -105.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.41%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.38%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.36%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.31%
NUTRIEN LTD	NTR CT Equity	CA	CAD	5.30%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.24%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.17%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.13%
TELUS CORPORATION	T CT Equity	CA	CAD	5.11%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.99%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	4.93%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.90%
TC ENERGY CORP	TRP CT Equity	CA	CAD	4.88%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.87%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.80%
EMERA INC COM	EMA CT Equity	CA	CAD	4.71%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	4.64%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	4.64%

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Company	Ticker	Country	Currency	Index Weight (%)
FORTIS INC	FTS CT Equity	CA	CAD	4.63%
BCE INC	BCE CT Equity	CA	CAD	4.61%

DISCLAIMER

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