

FACTSHEET - AS OF 30-Apr-2024

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



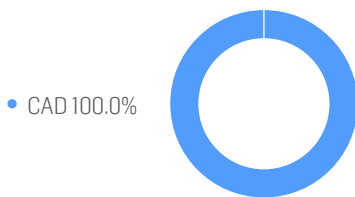
CHARACTERISTICS

ISIN / WKN	SLOH84	Base Value / Base Date	2479.58 Points / 08.04.2019
Bloomberg / Reuters	SOLCADAR Index/ .SOLCADAR	Last Price	2981.37
Index Calculator	Solactive AG	Dividends	Reinvested
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		

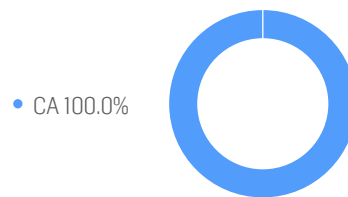
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.44%	1.36%	6.38%	1.83%	0.96%	20.24%
Performance (p.a.)						3.71%
Volatility (p.a.)	7.62%	9.09%	9.90%	10.99%	8.50%	20.65%
High	3059.69	3059.69	3059.69	3059.69	3059.69	3356.05
Low	2944.10	2851.68	2761.64	2665.14	2851.68	1577.71
Max. Drawdown	-3.78%	-3.78%	-4.84%	-8.97%	-4.84%	-41.35%
VaR 95 \ 99				-16.9% \ -30.3%		-22.6% \ -50.2%
CVaR 95 \ 99				-24.4% \ -32.6%		-47.1% \ -119.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.02%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.01%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	5.66%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.40%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.15%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.14%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	5.05%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.04%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.02%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.00%
FORTIS INC	FTS CT Equity	CA	CAD	4.99%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.95%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.88%
EMERA INC COM	EMA CT Equity	CA	CAD	4.73%
TC ENERGY CORP	TRP CT Equity	CA	CAD	4.67%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.65%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.57%

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Company	Ticker	Country	Currency	Index Weight (%)
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	4.57%
TELUS CORPORATION	T CT Equity	CA	CAD	4.44%
BCE INC	BCE CT Equity	CA	CAD	4.04%

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