

FACTSHEET - AS OF 09-Jun-2025

Solactive Canadian Diversified Large Cap Index PR

DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

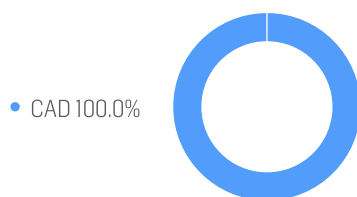
ISIN / WKN	SL0J7F	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCADPR Index/ .SOLCADPR	Last Price	1651.15
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	20		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.13%	3.02%	1.30%	14.66%	3.52%	65.12%
Performance (p.a.)						2.77%
Volatility (p.a.)	5.16%	14.30%	11.63%	9.76%	11.86%	17.76%
High	1656.04	1656.04	1656.04	1656.04	1656.04	1656.04
Low	1623.59	1484.25	1484.25	1410.13	1484.25	485.25
Max. Drawdown	-0.50%	-9.33%	-9.33%	-10.18%	-9.33%	-54.32%
VaR 95 \ 99				-14.6% \ -35.0%		-24.3% \ -52.1%
CVaR 95 \ 99				-26.6% \ -48.3%		-43.5% \ -85.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.40%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.37%
NUTRIEN LTD	NTR CT Equity	CA	CAD	5.36%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.34%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.29%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.26%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.25%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.13%
TELUS CORPORATION	T CT Equity	CA	CAD	5.10%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.99%

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