

# FACTSHEET - AS OF 30-Apr-2024

## 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



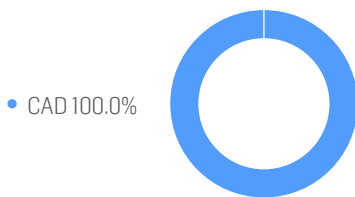
### CHARACTERISTICS

ISIN / WKN	SLQJ7F	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCADPR Index/ .SOLCADPR	Last Price	1415.36
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		

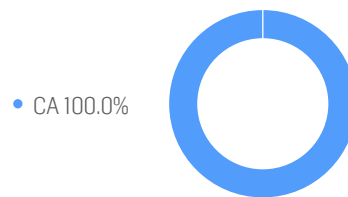
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.21%	1.62%	6.91%	2.97%	1.46%	41.54%
Performance (p.a.)						2.04%
Volatility (p.a.)	7.68%	9.01%	9.83%	10.95%	8.45%	18.13%
High	1449.92	1449.92	1449.92	1449.92	1449.92	1548.20
Low	1397.07	1353.44	1305.93	1258.15	1353.44	485.25
Max. Drawdown	-3.65%	-3.65%	-4.48%	-8.53%	-4.48%	-54.32%
VaR 95 \ 99				-17.7% \ -30.0%		-25.0% \ -53.6%
CVaR 95 \ 99				-24.3% \ -32.0%		-44.3% \ -86.5%

## 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%

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