

FACTSHEET - AS OF 16-May-2025

Solactive Canadian Diversified Large Cap Index NTR

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

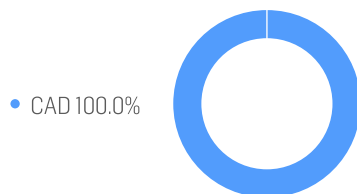
ISIN / WKN	SL0J7G	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	/ .SOLCADNR	Last Price	2977.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	20		

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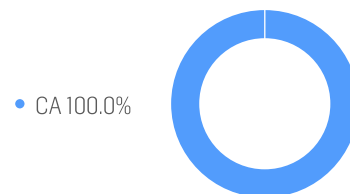
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.66%	2.41%	2.58%	14.42%	3.72%	197.75%
Performance (p.a.)						6.15%
Volatility (p.a.)	6.27%	14.60%	11.54%	10.18%	12.56%	17.79%
High	2977.54	2978.87	2978.87	2978.87	2978.87	2978.87
Low	2817.96	2702.40	2702.40	2475.63	2702.40	511.91
Max. Drawdown	-0.73%	-9.28%	-9.28%	-9.28%	-9.28%	-52.28%
VaR 95 \ 99				-15.3% \ -34.2%		-24.2% \ -51.5%
CVaR 95 \ 99				-29.1% \ -48.3%		-43.3% \ -84.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.36%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.35%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.31%
NUTRIEN LTD	NTR CT Equity	CA	CAD	5.30%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.29%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.17%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.15%
TELUS CORPORATION	T CT Equity	CA	CAD	5.10%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.06%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.95%

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