

FACTSHEET - AS OF 01-May-2024

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



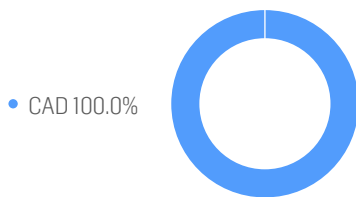
CHARACTERISTICS

ISIN / WKN	SL0J7G	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	/.SOLCADNR	Last Price	2482.01
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		

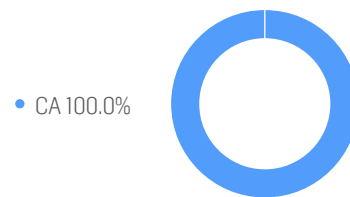
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	2.57%	8.35%	7.01%	2.63%	148.20%
Performance (p.a.)						5.42%
Volatility (p.a.)	7.49%	8.90%	9.17%	10.96%	8.43%	18.13%
High	2540.85	2540.85	2540.85	2540.85	2540.85	2540.85
Low	2448.24	2352.34	2246.88	2161.05	2352.34	511.91
Max. Drawdown	-3.64%	-3.64%	-4.30%	-7.57%	-4.30%	-52.28%
VaR 95 \ 99				-16.8% \ -30.0%		-24.6% \ -52.1%
CVaR 95 \ 99				-24.1% \ -32.0%		-44.1% \ -86.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.95%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	5.92%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	5.54%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.46%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.17%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.09%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.08%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	5.07%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.04%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.02%

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