

FACTSHEET - AS OF 22-May-2025

Solactive Canadian Diversified Large Cap Index TR

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

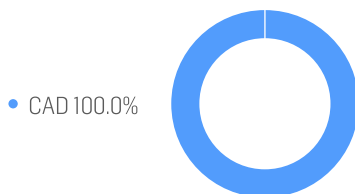
ISIN / WKN	SL0J7H	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCADTR Index/ .SOLCADTR	Last Price	3643.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	20		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.14%	2.38%	1.49%	16.54%	4.21%	264.35%
Performance (p.a.)						7.33%
Volatility (p.a.)	6.10%	14.61%	11.56%	10.46%	12.38%	17.79%
High	3657.89	3657.89	3657.89	3657.89	3657.89	3657.89
Low	3498.66	3303.91	3303.91	2979.59	3303.91	521.18
Max. Drawdown	-0.71%	-9.27%	-9.27%	-9.27%	-9.27%	-51.59%
VaR 95 \ 99				-15.3% \ -41.6%		-24.2% \ -51.4%
CVaR 95 \ 99				-30.5% \ -51.9%		-43.4% \ -84.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.37%
NUTRIEN LTD	NTR CT Equity	CA	CAD	5.35%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.31%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.27%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.23%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.16%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.14%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.13%
TELUS CORPORATION	T CT Equity	CA	CAD	5.12%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	5.00%

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