

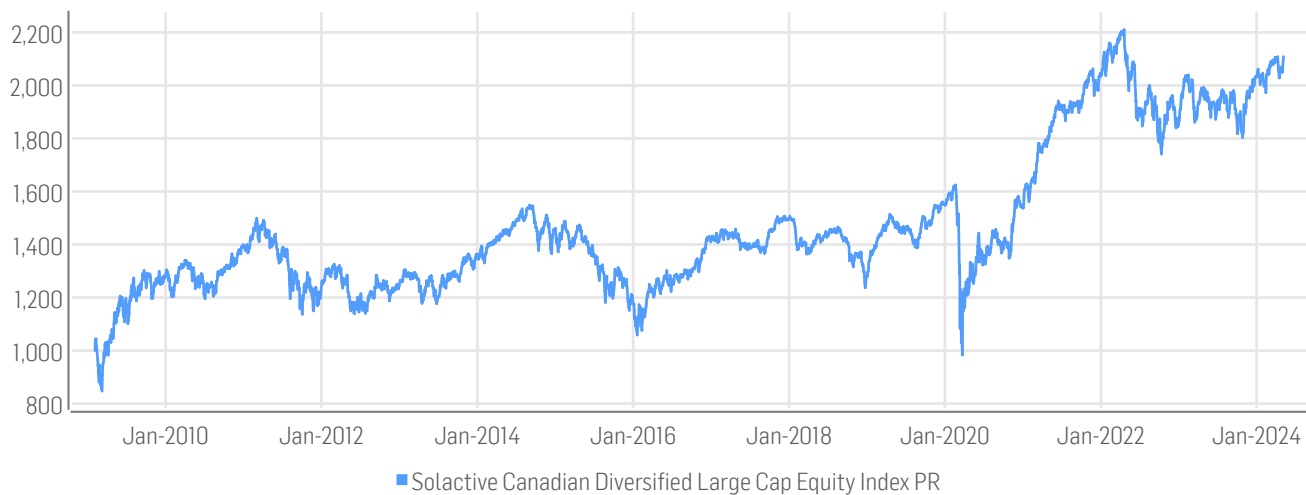
# FACTSHEET - AS OF 06-May-2024

## Solactive Canadian Diversified Large Cap Equity Index PR

### DESCRIPTION

Representation of 20 stocks from the Canadian stock market, each with a minimum market capitalization of CAD 10 bn, including (i) the 10 highest market capitalization stocks, and (ii) the 10 highest dividend paying stocks.

### HISTORICAL PERFORMANCE



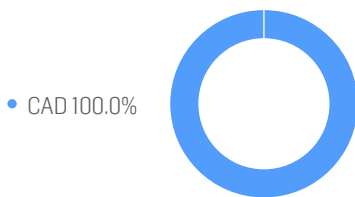
### CHARACTERISTICS

ISIN / WKN	SLOMFJ	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDPR Index / .SOLCLDPR	Last Price	2108.54
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.02.2009
Index Members	20		

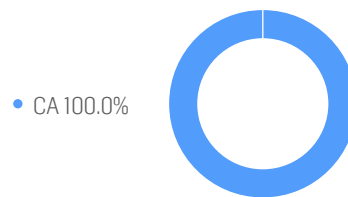
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	5.12%	11.45%	7.64%	3.75%	110.85%
Performance (p.a.)						5.01%
Volatility (p.a.)	10.11%	9.77%	9.66%	11.75%	9.20%	17.18%
High	2108.54	2108.54	2108.54	2108.54	2108.54	2210.27
Low	2027.99	1972.17	1891.96	1803.18	1972.17	847.44
Max. Drawdown	-3.79%	-3.79%	-4.31%	-9.09%	-4.31%	-39.48%
VaR 95 \ 99				-20.3% \ -31.5%		-25.2% \ -42.6%
CVaR 95 \ 99				-26.3% \ -34.3%		-40.2% \ -73.6%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.31%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.25%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	5.21%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	5.19%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	5.14%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.11%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.11%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.05%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.01%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.01%

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