

FACTSHEET - AS OF 09-Jul-2025

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

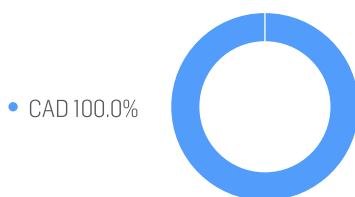
ISIN / WKN	SL0MFJ	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDPR Index/ .SOLCLDPR	Last Price	2499.36
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.02.2009
Index Members	20		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.20%	15.39%	5.97%	20.41%	5.77%	149.94%
Performance (p.a.)						5.74%
Volatility (p.a.)	4.40%	9.85%	13.42%	11.11%	13.10%	16.82%
High	2499.36	2499.36	2499.36	2499.36	2499.36	2499.36
Low	2421.88	2165.97	2164.88	2058.16	2164.88	847.44
Max. Drawdown	-0.72%	-0.87%	-11.01%	-11.80%	-11.01%	-39.48%
VaR 95 \ 99				-14.9% \ -45.0%		-24.4% \ -42.6%
CVaR 95 \ 99				-31.4% \ -53.2%		-39.7% \ -71.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	5.81%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.75%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.70%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.48%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.45%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.44%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.13%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.10%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	5.07%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.01%

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