

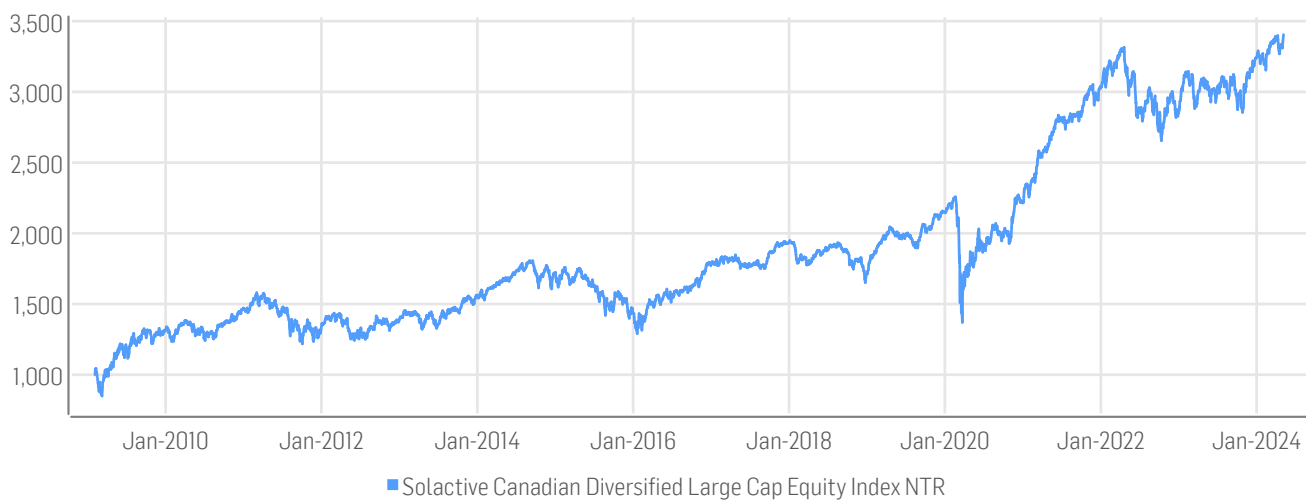
# FACTSHEET - AS OF 06-May-2024

## Solactive Canadian Diversified Large Cap Equity Index NTR

### 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



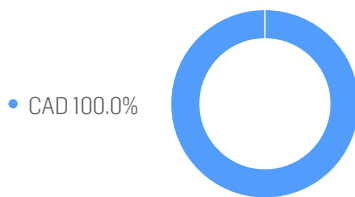
### CHARACTERISTICS

ISIN / WKN	SLOMFK	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	/ .SOLCLDNR	Last Price	3404.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

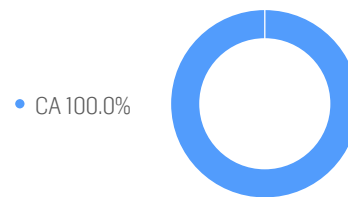
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.68%	6.14%	13.60%	11.72%	5.02%	240.47%
Performance (p.a.)						8.37%
Volatility (p.a.)	10.07%	9.76%	9.68%	11.78%	9.18%	17.19%
High	3404.66	3404.66	3404.66	3404.66	3404.66	3404.66
Low	3268.72	3153.98	2997.01	2854.86	3153.98	849.54
Max. Drawdown	-3.79%	-3.79%	-4.13%	-8.59%	-4.13%	-39.30%
VaR 95 \ 99				-20.3% \ -31.5%		-24.9% \ -42.4%
CVaR 95 \ 99				-26.2% \ -34.3%		-40.0% \ -73.4%

## 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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