

FACTSHEET - AS OF 20-May-2025

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

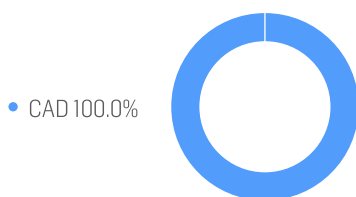
ISIN / WKN	SLOMFK	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	/ .SOLCLDNR	Last Price	4028.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.02.2009
Index Members	20		

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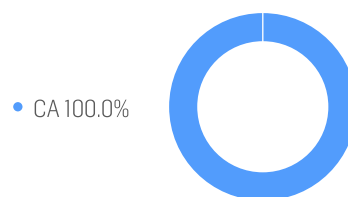
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.34%	0.22%	0.71%	17.94%	3.07%	302.85%
Performance (p.a.)						8.93%
Volatility (p.a.)	7.93%	17.53%	13.80%	11.84%	14.89%	16.90%
High	4030.00	4042.36	4044.30	4044.30	4042.36	4044.30
Low	3767.26	3617.67	3617.67	3275.33	3617.67	849.54
Max. Drawdown	-0.63%	-10.51%	-10.55%	-10.55%	-10.51%	-39.30%
VaR 95 \ 99				-18.3% \ -45.0%		-24.6% \ -42.9%
CVaR 95 \ 99				-34.5% \ -52.8%		-39.7% \ -72.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.60%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.32%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.27%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.22%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.14%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.12%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.11%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.08%
TELUS CORPORATION	T CT Equity	CA	CAD	5.07%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.03%

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