

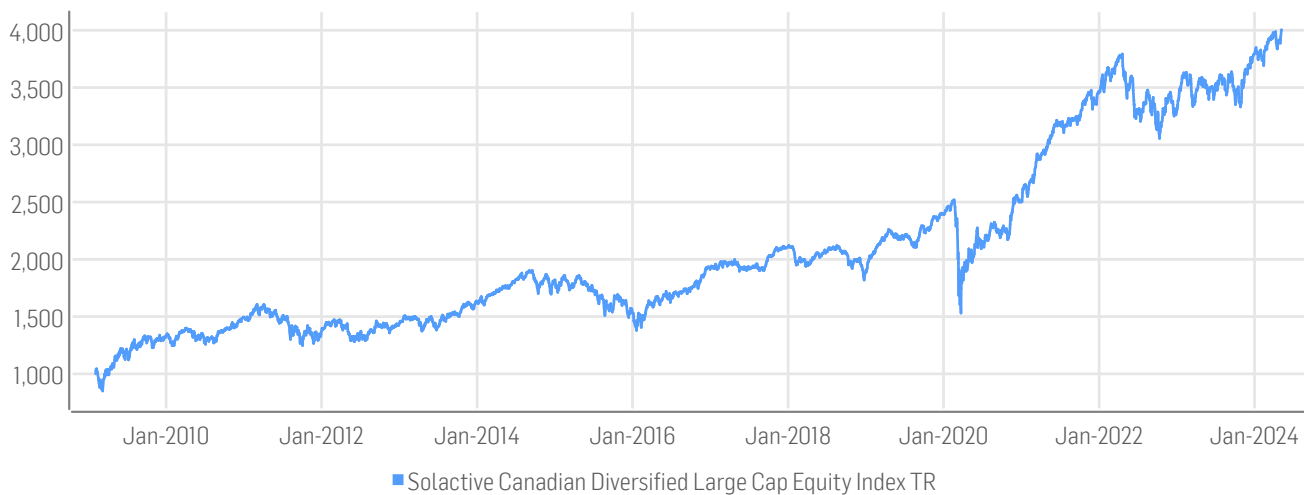
FACTSHEET - AS OF 07-May-2024

Solactive Canadian Diversified Large Cap Equity Index TR

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



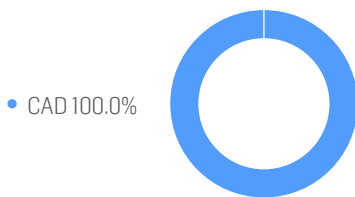
CHARACTERISTICS

ISIN / WKN	SLOMFL	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDTR Index / .SOLCLDTR	Last Price	4005.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

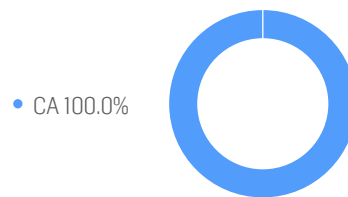
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.93%	6.59%	13.97%	13.38%	5.64%	300.59%
Performance (p.a.)						9.53%
Volatility (p.a.)	9.83%	9.74%	9.66%	11.79%	9.14%	17.19%
High	4005.86	4005.86	4005.86	4005.86	4005.86	4005.86
Low	3837.02	3692.17	3514.89	3330.81	3692.17	850.24
Max. Drawdown	-3.79%	-3.79%	-4.07%	-8.44%	-4.07%	-39.25%
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 07-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.30%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.28%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	5.22%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	5.19%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	5.13%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.11%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.07%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.04%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.03%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.99%

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