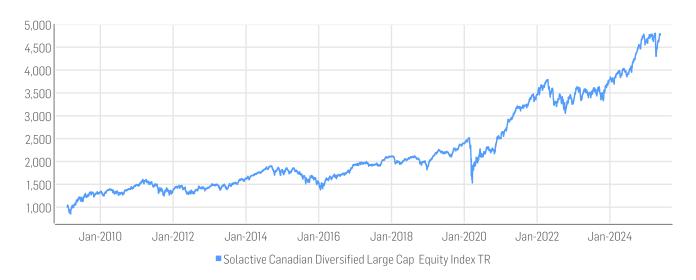


FACTSHEET - AS OF 21-May-2025 Solactive Canadian Diversified Large Cap Equity Index TR

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
Bloomberg / Reuters	SOLCLDTR Index/ .SOLCLDTR
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	CAD
Index Memhers	20

Base Value / Base Date	1000 Points / 04.02.2009
Last Price	4764.84
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 04.02.2009

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.40%	-0.07%	0.71%	18.70%	2.93%	376.48%
Performance (p.a.)						10.06%
Volatility (p.a.)	8.29%	17.56%	13.74%	11.64%	14.84%	16.89%
High	4794.66	4804.45	4804.45	4804.45	4804.45	4804.45
Low	4478.29	4299.70	4299.70	3854.10	4299.70	850.24
Max. Drawdown	-0.63%	-10.51%	-10.51%	-10.51%	-10.51%	-39.25%
VaR 95 \ 99				-17.9% \ -45.0%		-24.5% \ -42.7%
CVaR 95 \ 99				-33.1% \ -52.7%		-39.6% \ -72.4%

COMPOSITION BY CURRENCIES

COMPOSITION BY COUNTRIES



• CA 100.0%

TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.40%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.34%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.28%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	5.14%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.13%
TELUS CORPORATION	T CT Equity	CA	CAD	5.11%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.11%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	5.10%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.05%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	5.03%



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