

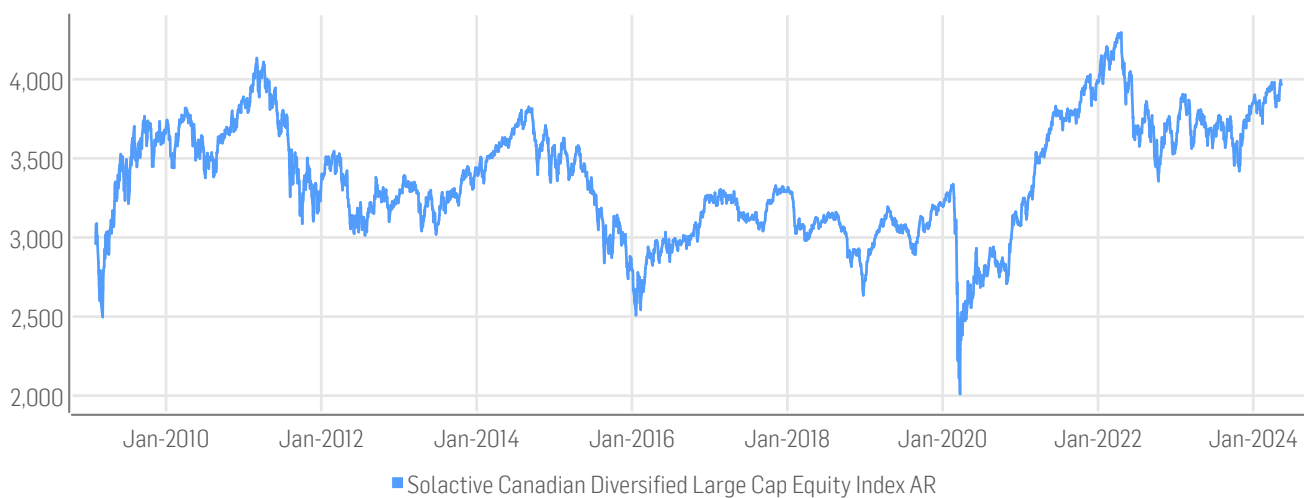
FACTSHEET - AS OF 13-May-2024

Solactive Canadian Diversified Large Cap Equity Index AR

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



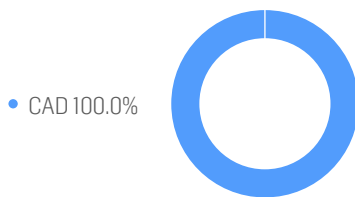
CHARACTERISTICS

ISIN / WKN	DE000SL0MFM3 / SL0MFM	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDAR Index / .SOLCLDAR	Last Price	3967.29
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		

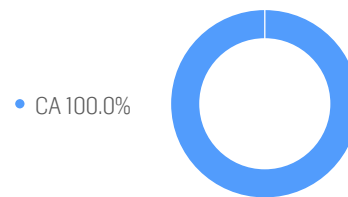
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.25%	6.66%	6.95%	6.44%	3.04%	34.03%
Performance (p.a.)						1.94%
Volatility (p.a.)	8.90%	9.89%	9.47%	11.65%	9.07%	17.19%
High	3993.74	3993.74	3993.74	3993.74	3993.74	4294.69
Low	3824.28	3719.45	3691.77	3419.49	3719.45	2010.42
Max. Drawdown	-1.43%	-3.92%	-4.66%	-9.37%	-4.66%	-51.37%
VaR 95 \ 99				-17.0% \ -31.7%		-25.6% \ -42.8%
CVaR 95 \ 99				-25.8% \ -34.9%		-40.5% \ -74.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 13-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.41%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	5.37%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	5.31%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.25%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	5.23%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	5.16%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.16%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.15%
BCE INC	BCE CT Equity	CA	CAD	5.02%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.00%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	4.99%
EMERA INC COM	EMA CT Equity	CA	CAD	4.97%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.93%
TELUS CORPORATION	T CT Equity	CA	CAD	4.93%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.92%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.86%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.81%

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Company	Ticker	Country	Currency	Index Weight (%)
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.76%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	4.72%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.04%

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