

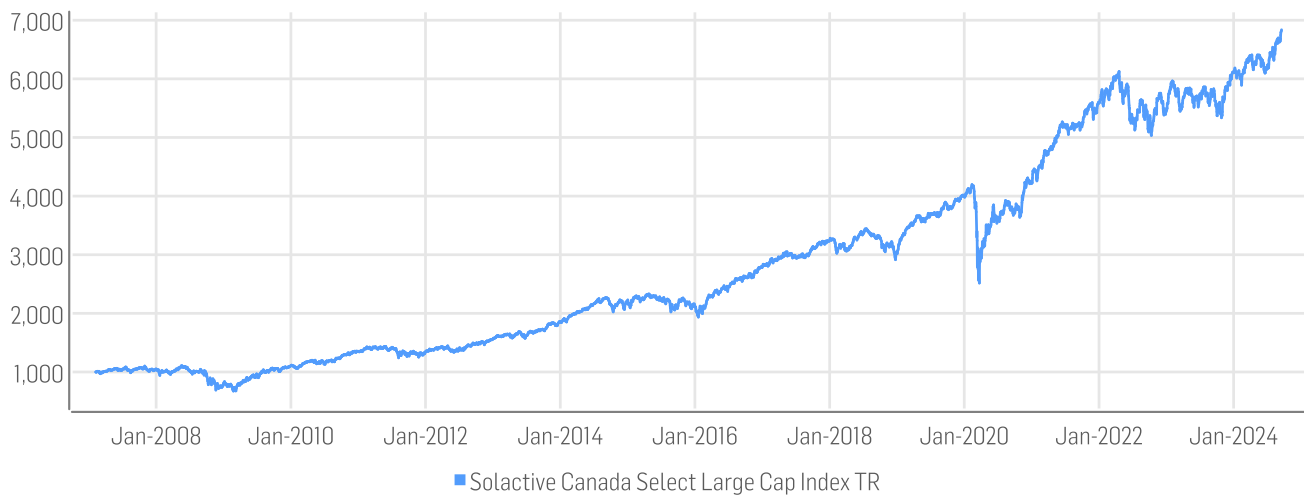
FACTSHEET - AS OF 17-Sep-2024

Solactive Canada Select Large Cap Index TR

DESCRIPTION

Representation of 20 large cap companies from the Canadian stock market.

HISTORICAL PERFORMANCE



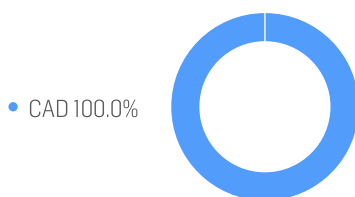
CHARACTERISTICS

ISIN / WKN	SL0MJN	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCST Index/ .SOLCST	Last Price	6837.67
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 07.02.2007
Index Members	20		

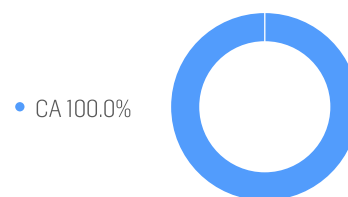
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.54%	12.15%	7.54%	21.66%	11.83%	583.77%
Performance (p.a.)						11.54%
Volatility (p.a.)	8.96%	10.09%	9.88%	11.22%	9.88%	17.44%
High	6837.67	6837.67	6837.67	6837.67	6837.67	6837.67
Low	6600.84	6096.68	6096.68	5334.97	5891.22	673.54
Max. Drawdown	-1.12%	-3.41%	-4.87%	-5.09%	-4.87%	-40.06%
VaR 95 \ 99				-17.3% \ -31.1%		-24.3% \ -47.3%
CVaR 95 \ 99				-24.3% \ -36.9%		-41.8% \ -80.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.68%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.55%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	5.33%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.31%
EMERA INC COM	EMA CT Equity	CA	CAD	5.25%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.23%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.23%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.20%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	5.14%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	5.10%

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