

FACTSHEET - AS OF 05-Jul-2024

Solactive Canada Select Large Cap 360 AR Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



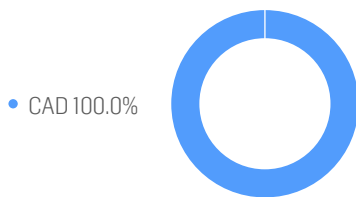
CHARACTERISTICS

ISIN / WKN	SL0MJP	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCS360 Index/ .SOLCS360	Last Price	6171.97
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		

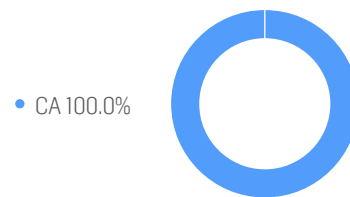
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.29%	-4.63%	-2.15%	2.85%	-1.82%	43.46%
Performance (p.a.)						2.09%
Volatility (p.a.)	9.57%	9.72%	9.83%	11.51%	9.68%	17.52%
High	6334.35	6483.35	6483.64	6483.64	6483.64	6971.97
Low	6098.68	6098.68	6012.48	5542.74	6012.48	2376.75
Max. Drawdown	-3.72%	-5.93%	-5.94%	-10.48%	-5.94%	-47.18%
VaR 95 \ 99				-18.0% \ -31.4%		-25.2% \ -49.1%
CVaR 95 \ 99				-26.4% \ -37.5%		-42.5% \ -81.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 05-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	5.59%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	5.56%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.47%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.37%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	5.33%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.32%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.11%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	4.96%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	4.90%
EMERA INC COM	EMA CT Equity	CA	CAD	4.90%
BCE INC	BCE CT Equity	CA	CAD	4.88%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.85%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.85%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.83%
TELUS CORPORATION	T CT Equity	CA	CAD	4.83%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.82%
NUTRIEN LTD	NTR CT Equity	CA	CAD	4.80%

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Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	4.64%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.58%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	4.40%

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