

# FACTSHEET - AS OF 19-Jul-2024

## Solactive Canada Broad Market Index (GTR)

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

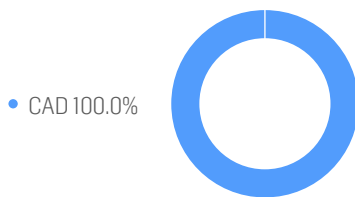
ISIN / WKN	DE000SLA4981 / SLA498	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCABMG	Last Price	2887.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00am to 04:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	276		

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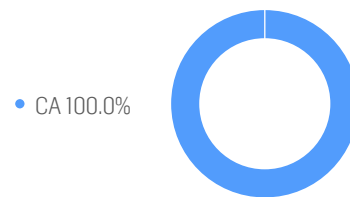
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.68%	4.83%	10.43%	14.05%	10.29%	188.71%
Performance (p.a.)						6.27%
Volatility (p.a.)	10.44%	10.40%	10.00%	11.11%	9.79%	17.74%
High	2925.29	2925.29	2925.29	2925.29	2925.29	2925.29
Low	2731.99	2731.99	2579.46	2333.08	2579.46	621.64
Max. Drawdown	-1.31%	-3.92%	-3.92%	-8.56%	-3.92%	-46.98%
VaR 95 \ 99				-19.1% \ -30.8%		-26.2% \ -51.3%
CVaR 95 \ 99				-25.0% \ -34.6%		-44.2% \ -83.3%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENERGY FUELS INC	EFR CT Equity	CA	CAD	0.04%
TELUS INTERNATIONAL CDA INC	TIXT CT Equity	CA	CAD	0.02%
STELCO HOLDINGS INC	STLC CT Equity	CA	CAD	0.07%
PRAIRIESKY ROYALTY LTD	PSK CT Equity	CA	CAD	0.20%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.47%
AURORA CANNABIS INC	ACB CT Equity	CA	CAD	0.01%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.13%
CAMECO CORP	CCO CT Equity	CA	CAD	0.85%
BOMBARDIER INC	BBD/B CT Equity	CA	CAD	0.25%
IAMGOLD CORP	IMG CT Equity	CA	CAD	0.08%

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