

FACTSHEET - AS OF 15-Jul-2024

Solactive Canada Large Cap Index (GTR)

HISTORICAL PERFORMANCE



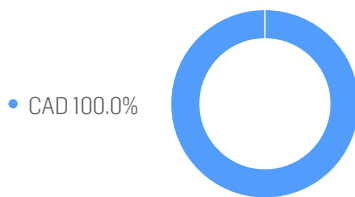
CHARACTERISTICS

ISIN / WKN	DE000SLA5AC8 / SLA5AC	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCALCG Index / .SOLCALCG	Last Price	3014.73
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	57		

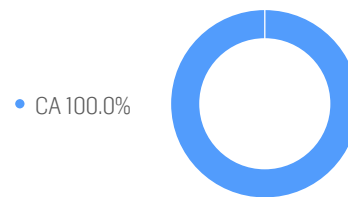
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.09%	5.18%	10.52%	14.52%	9.42%	201.47%
Performance (p.a.)						6.53%
Volatility (p.a.)	9.63%	9.96%	9.92%	10.95%	9.62%	17.92%
High	3014.73	3014.73	3014.73	3014.73	3014.73	3014.73
Low	2850.58	2850.58	2721.34	2441.87	2721.34	642.01
Max. Drawdown	-0.88%	-3.96%	-3.96%	-8.44%	-3.96%	-46.98%
VaR 95 \ 99				-18.1% \ -31.7%		-26.2% \ -51.5%
CVaR 95 \ 99				-24.8% \ -34.8%		-44.5% \ -84.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
DOLLARAMA INC	DOL CT Equity	CA	CAD	1.36%
EMERA INC COM	EMA CT Equity	CA	CAD	0.50%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.93%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.01%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.78%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	1.45%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.42%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.40%
STANTEC INC	STN CT Equity	CA	CAD	0.50%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.62%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	1.13%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	0.42%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	2.55%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.72%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	3.68%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	1.60%
TFI INTERNATIONAL INC	TFII CT Equity	CA	CAD	0.62%

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Company	Ticker	Country	Currency	Index Weight (%)
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.12%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	1.19%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	0.78%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.89%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	1.26%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.87%
TELUS CORPORATION	T CT Equity	CA	CAD	1.19%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	1.42%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	1.05%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	1.54%
IVANHOE MINES LTD	IVN CT Equity	CA	CAD	0.43%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.48%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	4.01%
GEORGE WESTON LTD	WN CT Equity	CA	CAD	0.45%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.18%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	1.67%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.96%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.61%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.72%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	0.75%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	1.13%
GFL ENVIRONMENTAL INC	GFL CT Equity	CA	CAD	0.33%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	3.19%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.27%
RB GLOBAL INC	RBA CT Equity	CA	CAD	0.75%
BCE INC	BCE CT Equity	CA	CAD	1.56%
CAMECO CORP	CCO CT Equity	CA	CAD	1.18%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.40%
METRO INC -A	MRU CT Equity	CA	CAD	0.69%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.65%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.30%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	2.27%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	0.43%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	0.54%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.21%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	2.41%
NUTRIEN LTD	NTR CT Equity	CA	CAD	1.29%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	1.06%
FORTIS INC	FTS CT Equity	CA	CAD	1.00%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	4.06%

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