

FACTSHEET - AS OF 20-Jun-2025

Solactive GBS Canada Large & Mid Cap 10% Capped Index TR

DESCRIPTION

The Solactive GBS Canada Large & Mid Cap 10% Capped Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Canadian market. It is calculated as a total return index in CAD and weighted by free-float market capitalization with weights capped at 10%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

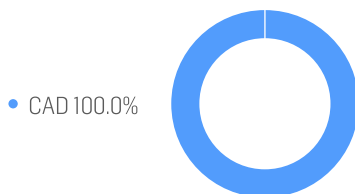
ISIN / WKN	DE000SLOEV37 / SLOEV3	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SCALMIOT	Last Price	3973.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	81		

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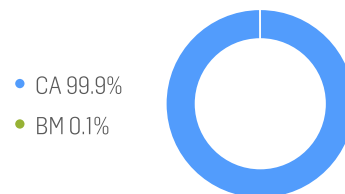
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	6.13%	8.38%	24.75%	7.77%	297.30%
Performance (p.a.)						7.48%
Volatility (p.a.)	6.26%	19.97%	16.45%	13.69%	16.78%	17.29%
High	3989.28	3989.28	3989.28	3989.28	3989.28	3989.28
Low	3888.18	3392.93	3392.93	3184.79	3392.93	693.92
Max. Drawdown	-0.43%	-10.82%	-12.23%	-12.23%	-12.23%	-47.83%
VaR 95 \ 99				-22.0% \ -47.6%		-25.3% \ -50.1%
CVaR 95 \ 99				-35.5% \ -67.6%		-42.9% \ -81.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.55%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.23%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.20%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.09%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.38%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.22%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	3.14%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	2.95%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.88%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.83%

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