

FACTSHEET - AS OF 19-Apr-2024

Solactive Canadian Large-Cap 80 AR Index

HISTORICAL PERFORMANCE



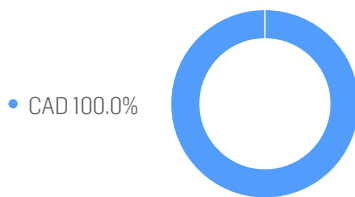
CHARACTERISTICS

ISIN / WKN	SLOHQC	Base Value / Base Date	1885.98 Points / 07.02.2007
Bloomberg / Reuters	SOLC80AR Index / .SOLC80AR	Last Price	2521.69
Index Calculator	Solactive AG	Dividends	80 AR Points
Index Type	Adjusted Return	Calculation	09:00am to 16:42pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	56		

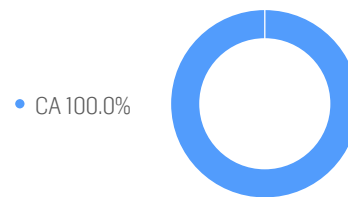
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.56%	3.97%	14.07%	7.48%	3.82%	33.71%
Performance (p.a.)						1.70%
Volatility (p.a.)	8.30%	9.61%	10.26%	11.23%	9.26%	18.01%
High	2586.44	2586.44	2586.44	2586.44	2586.44	2586.44
Low	2502.23	2388.90	2165.56	2165.56	2388.90	1100.04
Max. Drawdown	-3.26%	-3.26%	-3.26%	-8.82%	-3.26%	-49.09%
VaR 95 \ 99				-18.3% \ -31.9%		-26.7% \ -52.3%
CVaR 95 \ 99				-25.0% \ -35.0%		-45.0% \ -84.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.40%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.71%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	4.50%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.39%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	4.30%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.04%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	4.03%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.59%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.29%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.06%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	2.90%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.75%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.38%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	2.31%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	2.27%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	2.21%

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Company	Ticker	Country	Currency	Index Weight (%)
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.02%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	1.72%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	1.64%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	1.63%
BCE INC	BCE CT Equity	CA	CAD	1.62%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	1.55%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	1.54%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	1.47%
NUTRIEN LTD	NTR CT Equity	CA	CAD	1.43%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.40%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.30%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	1.26%
TELUS CORPORATION	T CT Equity	CA	CAD	1.25%
DOLLARAMA INC	DOL CT Equity	CA	CAD	1.24%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	1.18%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	1.17%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.16%
CAMECO CORP	CCO CT Equity	CA	CAD	1.13%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	1.09%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	1.05%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	1.03%
FORTIS INC	FTS CT Equity	CA	CAD	1.02%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.86%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.82%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.78%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	0.78%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	0.73%
RB GLOBAL INC	RBA CT Equity	CA	CAD	0.72%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.70%
METRO INC -A	MRU CT Equity	CA	CAD	0.63%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.62%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	0.60%
TFI INTERNATIONAL INC	TFII CT Equity	CA	CAD	0.60%
OPEN TEXT CORP	OTEX CT Equity	CA	CAD	0.51%
EMERA INC COM	EMA CT Equity	CA	CAD	0.51%
STANTEC INC	STN CT Equity	CA	CAD	0.49%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.47%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	0.44%
GEORGE WESTON LTD	WN CT Equity	CA	CAD	0.40%
GFL ENVIRONMENTAL INC	GFL CT Equity	CA	CAD	0.30%

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