

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Core Canadian Large Cap Index PR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



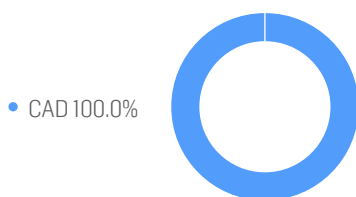
### CHARACTERISTICS

ISIN / WKN	SLOKRX	Base Value / Base Date	1000 Points / 01.01.2000
Bloomberg / Reuters	SOLCCLP Index/ .SOLCCLP	Last Price	6589.40
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.01.2000
Index Members	15		

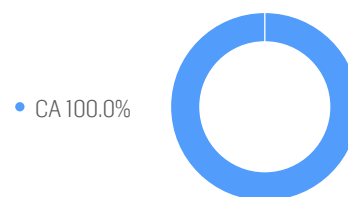
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.40%	1.81%	11.55%	-3.05%	1.53%	558.94%
Performance (p.a.)						8.06%
Volatility (p.a.)	8.98%	10.32%	10.88%	11.60%	9.71%	15.46%
High	6669.27	6669.27	6669.27	6796.77	6669.27	7824.99
Low	6425.40	6228.44	5931.38	5906.46	6228.44	920.63
Max. Drawdown	-3.66%	-4.01%	-5.40%	-13.10%	-5.40%	-40.76%
VaR 95 \ 99				-19.0% \ -30.3%		-21.5% \ -40.0%
CVaR 95 \ 99				-25.4% \ -33.3%		-36.1% \ -67.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	8.81%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	7.52%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.87%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.82%
NUTRIEN LTD	NTR CT Equity	CA	CAD	6.71%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.61%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.58%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	6.56%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	6.54%
EMERA INC COM	EMA CT Equity	CA	CAD	6.42%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.38%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.15%
TELUS CORPORATION	T CT Equity	CA	CAD	6.10%
TC ENERGY CORP	TRP CT Equity	CA	CAD	6.05%
BCE INC	BCE CT Equity	CA	CAD	5.89%

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