

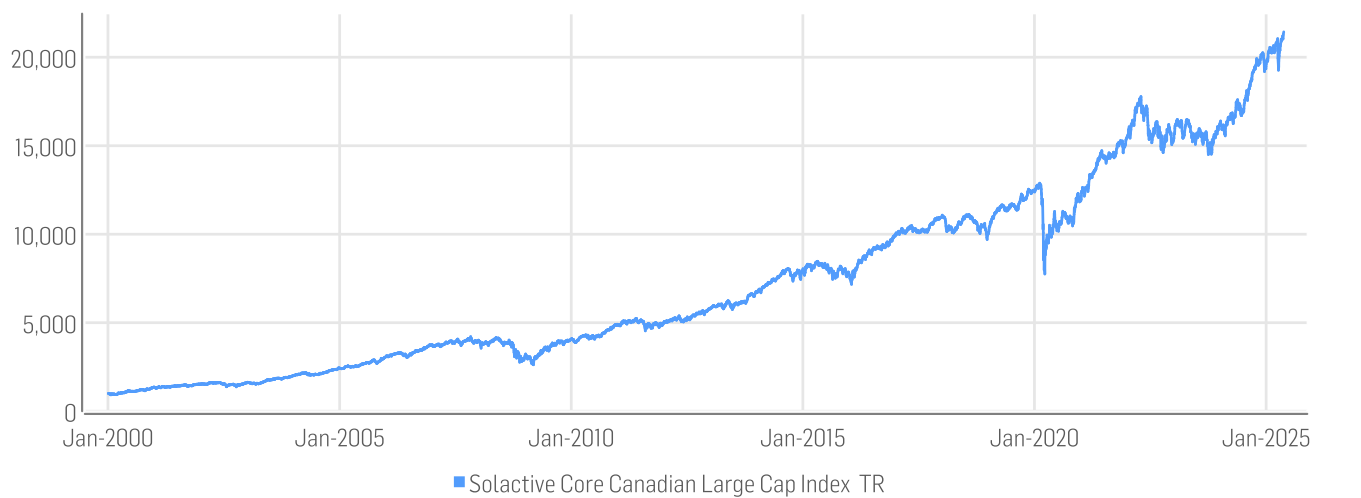
FACTSHEET - AS OF 20-May-2025

Solactive Core Canadian Large Cap Index TR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

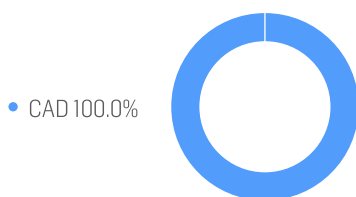
ISIN / WKN	SLOKRY	Base Value / Base Date	1000 Points / 01.01.2000
Bloomberg / Reuters	SOLCCLT Index/ .SOLCCLT	Last Price	21436.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.01.2000
Index Members	15		

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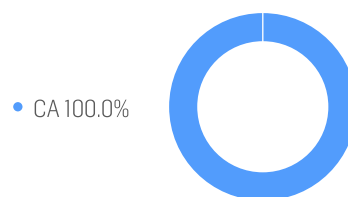
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.08%	5.39%	6.46%	23.33%	10.08%	2043.61%
Performance (p.a.)						12.84%
Volatility (p.a.)	6.35%	14.22%	11.61%	10.24%	12.35%	15.29%
High	21436.12	21436.12	21436.12	21436.12	21436.12	21436.12
Low	20396.56	19265.23	19186.67	16698.66	19265.23	920.63
Max. Drawdown	-0.72%	-8.49%	-8.49%	-8.49%	-8.49%	-39.85%
VaR 95 \ 99				-14.5% \ -26.9%		-20.9% \ -39.5%
CVaR 95 \ 99				-25.4% \ -46.2%		-35.4% \ -67.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	7.68%
NUTRIEN LTD	NTR CT Equity	CA	CAD	7.34%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	7.28%
TC ENERGY CORP	TRP CT Equity	CA	CAD	6.92%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.92%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.74%
EMERA INC COM	EMA CT Equity	CA	CAD	6.71%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.67%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.63%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.48%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	6.44%
TELUS CORPORATION	T CT Equity	CA	CAD	6.37%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.05%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.03%
BCE INC	BCE CT Equity	CA	CAD	5.74%

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