

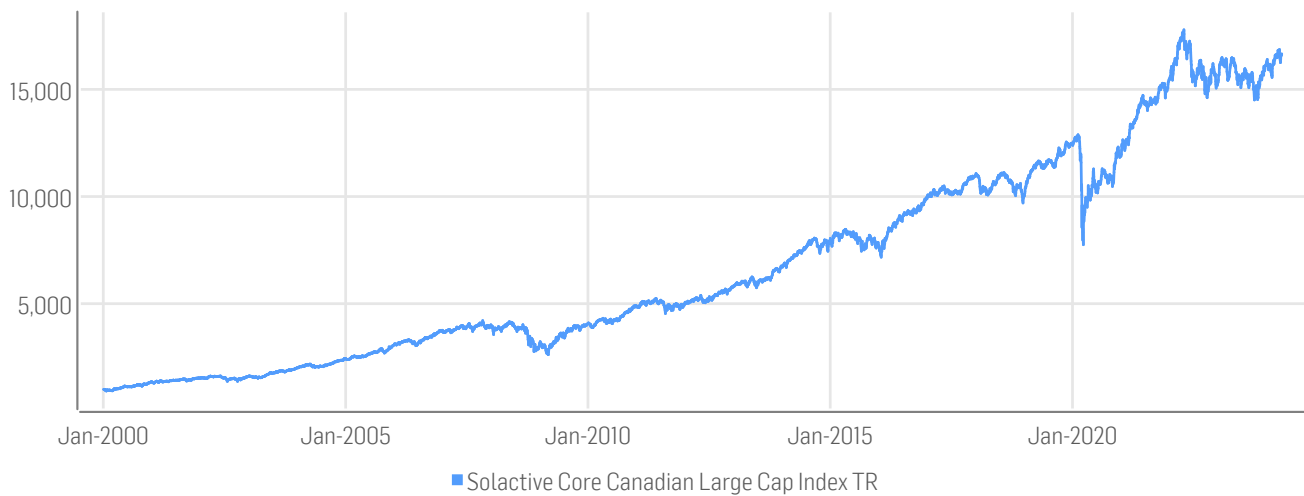
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Core Canadian Large Cap Index TR

### DESCRIPTION

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### HISTORICAL PERFORMANCE



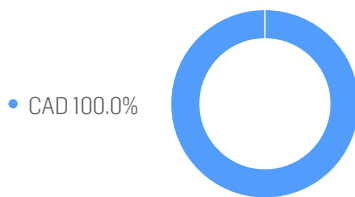
### CHARACTERISTICS

ISIN / WKN	SLOKRY	Base Value / Base Date	1000 Points / 01.01.2000
Bloomberg / Reuters	SOLCCLT Index/ .SOLCCLT	Last Price	16661.58
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		

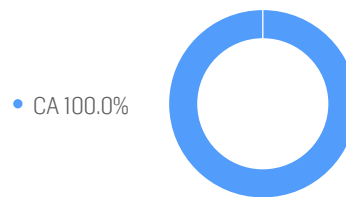
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.21%	3.26%	14.76%	2.44%	3.19%	1566.16%
Performance (p.a.)						12.27%
Volatility (p.a.)	9.43%	10.38%	10.92%	11.66%	9.75%	15.47%
High	16863.54	16863.54	16863.54	16863.54	16863.54	17782.77
Low	16246.91	15554.33	14604.43	14504.33	15554.33	920.63
Max. Drawdown	-3.66%	-3.84%	-5.15%	-10.82%	-5.15%	-39.85%
VaR 95 \ 99				-18.4% \ -30.3%		-21.2% \ -39.9%
CVaR 95 \ 99				-25.3% \ -33.3%		-35.8% \ -67.6%

## 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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