

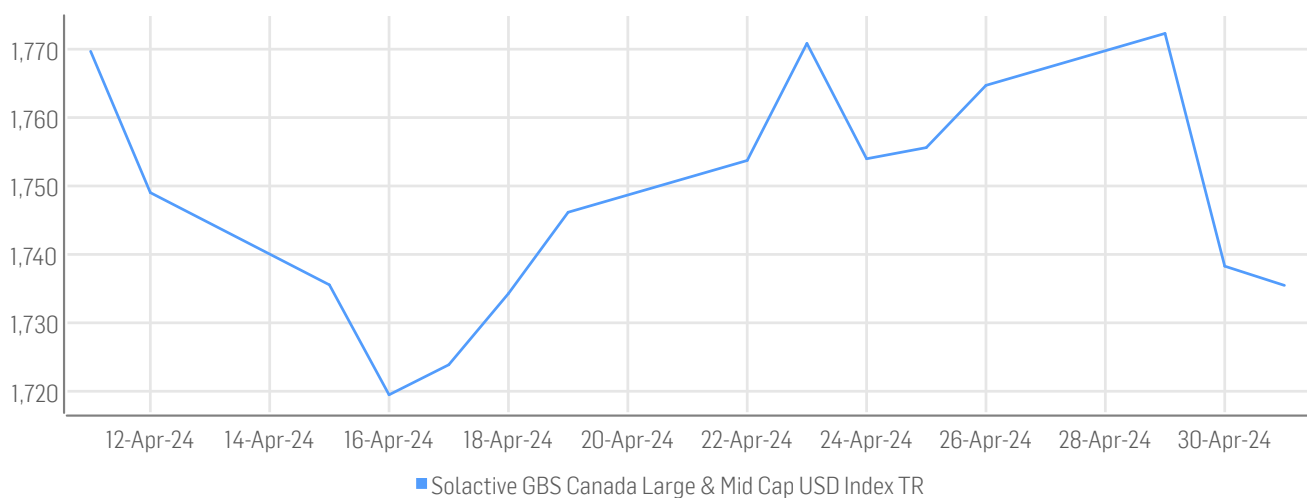
FACTSHEET - AS OF 01-May-2024

Solactive GBS Canada Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Canada Large & Mid Cap USD 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 USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA4D8	Base Value / Base Date	677.98 Points / 08.05.2006
Bloomberg / Reuters	/.SCALMCUT	Last Price	1735.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	82		

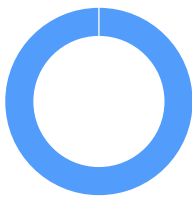
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance					-1.93%	-1.93%
Performance (p.a.)						-29.99%
Volatility (p.a.)					13.75%	13.75%
High					1772.30	1772.30
Low					1719.48	1719.48
Sharpe Ratio*					-2.57	-2.57
Max. Drawdown					-2.84%	-2.84%
VaR 95 \ 99						-30.8% \ -30.8%
CVaR 95 \ 99						

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

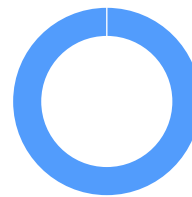
COMPOSITION BY CURRENCIES

• CAD 100.0%



COMPOSITION BY COUNTRIES

• CA 100.0%



TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.92%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.42%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.17%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	4.14%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.88%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	3.71%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	3.59%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.28%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.25%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.84%

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