

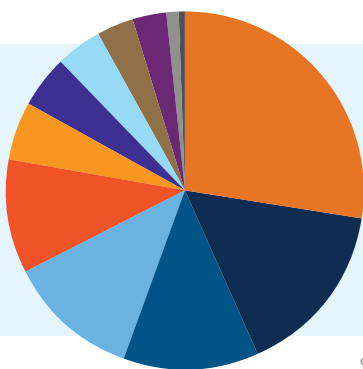
Solactive Canada Broad Market Index

This Index is tracked by QCN - Mackenzie Canadian Equity Index ETF

Index overview

- Rules-based, free-float market capitalization weighted index engineered to measure the performance of the Canadian stock market.
- The Index is adjusted in February, May, August and November, off-cycle compared to other indices.

Index characteristics



Composition by sector

27.6%	Financials	4.3%	Consumer Staples
15.8%	Materials	3.4%	Consumer Discretionary
12.2%	Industrials	2.9%	Real Estate
12.1%	Energy	1.2%	Health Care
10.3%	Information Technology	0.4%	Cash & Equivalents
5.3%	Communication Services		
4.5%	Utilities		

P/E Ratio: 15.91x

P/B Ratio: 1.66x

Distribution Yield: 3.44%

Source: QCN ETF data used as proxy; Mackenzie as of July 31, 2020

Rules for inclusion

Country eligibility	<ul style="list-style-type: none"> • Includes large-, mid-, and small-cap exposure in the Canadian stock market.
Inclusion in the index	<ul style="list-style-type: none"> • Free Float Percentage of at least 10%. • Traded for a minimum period of 1 month prior to rebalance.
Average daily value & volume traded	<ul style="list-style-type: none"> • Average Daily Traded Value (ADV) of 1,000,000 CAD over the past month and the past 6 months - 750,000 CAD for stocks that are currently part of the universe.
Security types	<ul style="list-style-type: none"> • Common stock • Unit Trusts • Real estate investment trust (REIT)
Corporate actions	<ul style="list-style-type: none"> • Following the announcement of the terms and conditions of a corporate action by a company included in the Index, Solactive determines whether such corporate action has a dilution, concentration or other effect on the price of the index constituent. • If this is the case, Solactive shall make the necessary adjustments that are deemed appropriate in order to take into account the dilutive, concentrative or similar effect, and shall determine the date on which this adjustment shall come into effect.

Rules for inclusion

Reinvestment of cash flows

- Intra-month cash flows or share impact from capital increases, dividends, and share splits are accounted for on the effective date according to the terms of the distribution.

Initial public offerings (IPO)

- Companies that do not have a 6 months history (Spin Offs, IPOs) need to fulfil the requirement for the period of time they traded on an exchange. However, every potential inclusion as of the IPO Adjustment Day or an ordinary rebalance needs to have at least a history of 10 Trading Days as of the IPO Review Day and / or 10 days before rebalance date.

Source: Solactive

Rebalancing rules

Source & frequency

- The index is calculated and distributed once every Business Day.

Timing

- 4:30 p.m. ET or at early market close when applicable.
- If the last business day is a holiday, prices from the previous business day are used.

Source: Solactive

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