

# FACTSHEET - AS OF 16-Apr-2021

## Solactive Canadian LargeCap 60 AR Index

### DESCRIPTION

Solactive Canadian LargeCap 60 AR Index aims to track the performance of the Solactive Canada Large Cap Index (GTR) adjusted for a synthetic dividend of 60 index points per annum.

### HISTORICAL PERFORMANCE



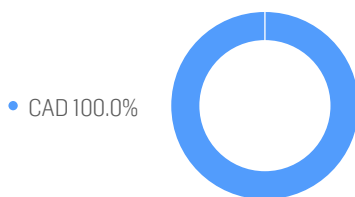
### CHARACTERISTICS

ISIN / WKN	DE000SLOA527/SLOA52	Base Value / Base Date	1773.08 Points / 07.07.2017
Bloomberg / Reuters	SOLC60AR Index / .SOLC60AR	Last Price	2237.45
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-60 idx points)
Index Type	Adjusted Return	Calculation	09:00am to 4:32pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.07.2017
Index Members	58		

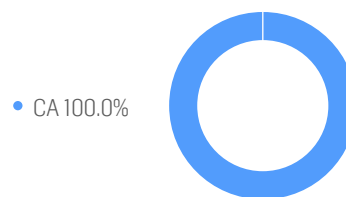
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.23%	7.71%	15.93%	34.27%	10.63%	26.19%
Performance (p.a.)	-	-	-	-	-	6.36%
Volatility (p.a.)	6.80%	12.04%	11.78%	14.30%	11.62%	18.92%
High	2237.45	2237.45	2237.45	2237.45	2237.45	2237.45
Low	2157.49	1999.33	1822.57	1666.44	1999.33	1359.76
Sharpe Ratio	4.54	2.92	2.97	2.44	3.58	0.34
Max. Drawdown	-1.42%	-3.96%	-5.56%	-7.74%	-4.44%	-35.72%
VaR 95 \ 99				-22.9% \ -48.4%		-20.4% \ -52.4%
CVaR 95 \ 99				-36.1% \ -56.3%		-46.0% \ -114.1%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 16-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.82%
SHOPIFY INC	SHOP CT Equity	CA	CAD	7.67%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.93%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	4.89%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.37%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.36%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.43%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	3.26%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	2.88%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.60%

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