

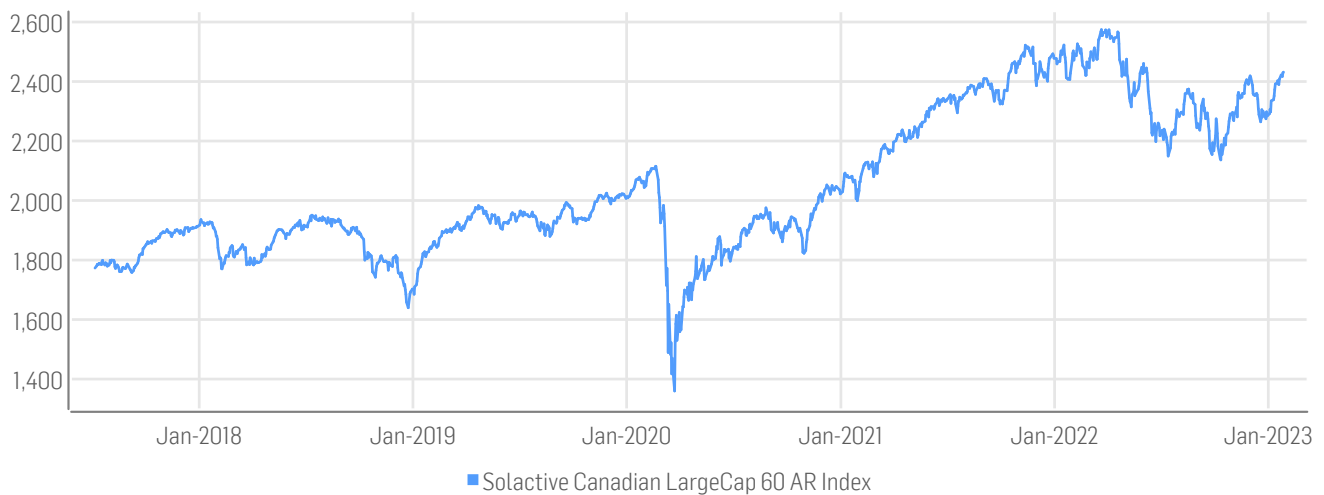
# FACTSHEET - AS OF 27-Jan-2023

## 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



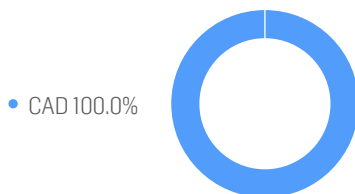
### CHARACTERISTICS

ISIN / WKN	DE000SLOA527/SLOA52	Base Value / Base Date	1773.08 Points / 07.07.2017
Bloomberg / Reuters	SOLC60AR Index / .SOLC60AR	Last Price	2431.62
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		

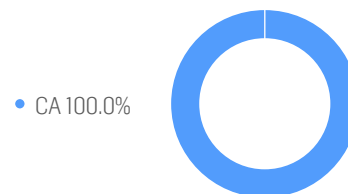
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.90%	6.13%	5.51%	-2.54%	6.47%	37.14%
Performance (p.a.)						5.85%
Volatility (p.a.)	9.69%	12.49%	15.44%	15.68%	8.40%	17.37%
High	2431.62	2431.62	2431.62	2574.42	2431.62	2574.42
Low	2274.69	2264.47	2136.45	2136.45	2283.82	1359.76
Max. Drawdown	-0.63%	-6.39%	-10.03%	-17.01%	-0.54%	-35.72%
VaR 95 \ 99				-26.2% \ -42.3%		-21.6% \ -42.3%
CVaR 95 \ 99				-34.8% \ -47.5%		-41.5% \ -94.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 27-Jan-2023

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.82%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.91%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.58%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	4.36%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	4.00%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.77%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.74%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.52%
SHOPIFY INC	SHOP CT Equity	CA	CAD	2.94%
BROOKFIELD CORP	BN CT Equity	CA	CAD	2.94%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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