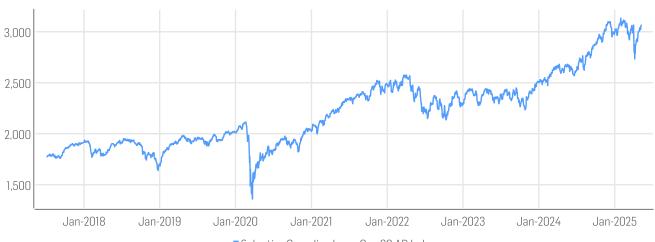


FACTSHEET - AS OF 09-May-2025 Solactive Canadian LargeCap 60 AR Index

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



Solactive Canadian LargeCap 60 AR Index

CHARACTERISTICS

ISIN / WKN	DE000SL0A527/SL0A52				
Bloomberg / Reuters	SOLC60AR Index / .SOLC60AR				
Index Calculator	Solactive AG				
Index Type	Adjusted Return				
Index Currency	CAD				
Index Memhers	59				

Base Value / Base Date	1773.08 Points / 07.07.2017
Last Price	3065.40
Dividends	Adjusted Return (=GTR-60 idx points)
Calculation	09:00am to 4:32pm (EST), every 15 seconds
History	Available daily back to 07.07.2017



STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.63%	-0.47%	3.02%	15.34%	2.69%	72.89%
Performance (p.a.)						7.23%
Volatility (p.a.)	22.65%	22.27%	17.25%	14.30%	19.36%	16.10%
High	3065.40	3113.37	3131.77	3131.77	3131.77	3131.77
Low	2789.80	2733.80	2733.80	2568.63	2733.80	1359.76
Max. Drawdown	-2.96%	-12.19%	-12.71%	-12.71%	-12.71%	-35.72%
VaR 95 \ 99				-22.4% \ -47.6%		-20.4% \ -40.8%
CVaR 95 \ 99				-36.0% \ -67.4%		-37.9% \ -80.6%

COMPOSITION BY CURRENCIES

COMPOSITION BY COUNTRIES



• CA 100.0%

TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.94%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.17%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.02%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.70%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.61%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	3.43%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.39%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	3.20%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.93%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.93%



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