

# FACTSHEET - AS OF 27-Jun-2025

## Solactive Canadian Large-Cap 3.0% AR Index (Cap-Weighted Version)

### DESCRIPTION

Solactive Canadian Large-Cap 3.0% AR Index (Cap-Weighted Version) aims to track the performance of the Solactive Canada Large Cap Index (GTR) adjusted for a synthetic dividend of 3% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

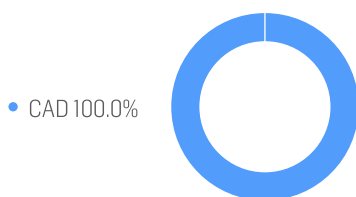
ISIN / WKN	DE000SLOA5V8 / SLOA5V	Base Value / Base Date	1000.0 Points / 07.02.2007
Bloomberg / Reuters	SOLCALAR Index / .SOLCALAR	Last Price	2082.23
Index Calculator	Solactive AG	Dividends	3% AR
Index Type	Adjusted Return	Calculation	09:00am to 4:32 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	59		

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## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.07%	7.23%	6.86%	21.51%	7.15%	108.22%
Performance (p.a.)						4.07%
Volatility (p.a.)	5.81%	19.89%	16.84%	14.01%	16.87%	17.75%
High	2086.12	2086.12	2086.12	2086.12	2086.12	2086.12
Low	2053.04	1774.85	1774.85	1713.69	1774.85	602.49
Max. Drawdown	-0.66%	-10.83%	-12.88%	-12.88%	-12.88%	-48.16%
VaR 95 \ 99				-22.3% \ -47.7%		-26.1% \ -51.4%
CVaR 95 \ 99				-35.8% \ -67.4%		-44.2% \ -82.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 27-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.04%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.84%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.57%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.28%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.69%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.49%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	3.21%
CONSTELLATION SOFTWARE INC	CSU CT Equity	CA	CAD	3.19%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.00%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.88%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.83%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	2.57%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	2.52%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	2.42%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.23%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	2.10%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.04%
INTACT FINANCIAL CORP.	IFC CT Equity	CA	CAD	1.78%

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Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	1.75%
WHEATON PRECIOUS METALS CORP	WPM CT Equity	CA	CAD	1.74%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.72%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	1.66%
DOLLARAMA INC	DOL CT Equity	CA	CAD	1.64%
ALIMENTATION COUCHE-TARD INC	ATD CT Equity	CA	CAD	1.54%
BARRICK MINING CORP	ABX CT Equity	CA	CAD	1.53%
CAMECO CORP	CCO CT Equity	CA	CAD	1.39%
FRANCO-NEVADA CORP	FNV CT Equity	CA	CAD	1.35%
NUTRIEN LTD	NTR CT Equity	CA	CAD	1.25%
THOMSON REUTERS CORP	TRI CT Equity	CA	CAD	1.19%
WSP GLOBAL INC	WSP CT Equity	CA	CAD	1.16%
TELUS CORPORATION	T CT Equity	CA	CAD	1.05%
FORTIS INC	FTS CT Equity	CA	CAD	1.04%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	0.97%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.97%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	0.95%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	0.93%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	0.91%
BCE INC	BCE CT Equity	CA	CAD	0.88%
RB GLOBAL INC	RBA CT Equity	CA	CAD	0.86%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	0.85%
KINROSS GOLD CORP	K CT Equity	CA	CAD	0.79%
TECK RESOURCES LIMITED CLASS B	TECK/B CT Equity	CA	CAD	0.79%
CELESTICA INC	CLS CT Equity	CA	CAD	0.77%
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	0.77%
METRO INC -A	MRU CT Equity	CA	CAD	0.75%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	0.74%
EMERA INC COM	EMA CT Equity	CA	CAD	0.59%
STANTEC INC	STN CT Equity	CA	CAD	0.55%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	0.54%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	0.52%
ATKINSREALIS GROUP INC	ATRL CT Equity	CA	CAD	0.52%
HYDRO ONE LTD	H CT Equity	CA	CAD	0.49%
TMX GROUP INC COM	X CT Equity	CA	CAD	0.48%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	0.48%
GFL ENVIRONMENTAL INC	GFL CT Equity	CA	CAD	0.48%
ALAMOS GOLD INC	AGI CT Equity	CA	CAD	0.46%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	0.45%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	0.44%
DESCARTES SYS	DSG CT Equity	CA	CAD	0.38%

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