

FACTSHEET - AS OF 24-Jul-2025

Solactive Canada Select Large Capitalizations 64 AR Index

DESCRIPTION

Solactive Canada Select Large Capitalizations 64 AR Index aims to track the performance of the Solactive Canada Select Large Capitalizations TR Index adjusted for a synthetic dividend of 64 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

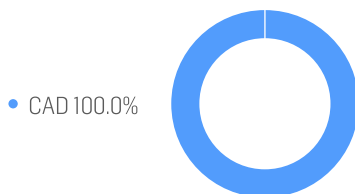
ISIN / WKN	DE000SL0MLV2 / SL0MLV	Base Value / Base Date	980.54 Points / 06.29.2018
Bloomberg / Reuters	SOLCLC64 Index / .SOLCLC64	Last Price	1212.76
Index Calculator	Solactive AG	Dividends	64 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 06.29.2018
Index Members	15		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.14%	6.71%	7.56%	17.37%	9.21%	47.07%
Performance (p.a.)						7.68%
Volatility (p.a.)	4.38%	5.13%	9.68%	8.66%	9.43%	11.96%
High	1213.44	1213.44	1213.44	1213.44	1213.44	1270.27
Low	1171.07	1136.46	1070.79	1011.98	1070.79	788.31
Max. Drawdown	-0.43%	-1.25%	-7.46%	-7.46%	-7.46%	-26.08%
VaR 95 \ 99				-13.0% \ -22.9%		-20.5% \ -32.4%
CVaR 95 \ 99				-22.4% \ -43.0%		-28.3% \ -42.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	7.20%
BCE INC	BCE CT Equity	CA	CAD	7.17%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.77%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.76%
NUTRIEN LTD	NTR CT Equity	CA	CAD	6.74%
TELUS CORPORATION	T CT Equity	CA	CAD	6.70%
FORTIS INC	FTS CT Equity	CA	CAD	6.69%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.68%
EMERA INC COM	EMA CT Equity	CA	CAD	6.63%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	6.63%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.63%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.53%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.43%
TC ENERGY CORP	TRP CT Equity	CA	CAD	6.34%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	6.10%

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The index is launched on 06-May-2020. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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