

FACTSHEET - AS OF 19-Jun-2024

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



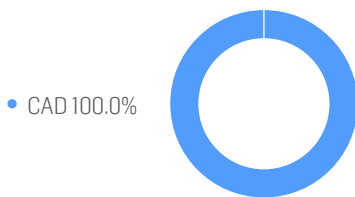
CHARACTERISTICS

ISIN / WKN	DE000SLOA527/SLOA52	Base Value / Base Date	1773.08 Points / 07.07.2017
Bloomberg / Reuters	SOLC60AR Index / .SOLC60AR	Last Price	2568.63
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	57		

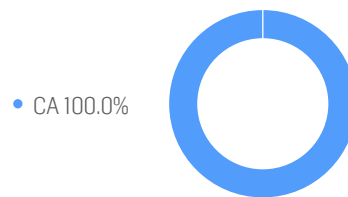
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.15%	-3.42%	2.95%	11.93%	2.32%	44.87%
Performance (p.a.)						5.48%
Volatility (p.a.)	10.62%	9.28%	9.47%	10.98%	9.49%	16.27%
High	2679.36	2680.05	2680.05	2680.05	2680.05	2680.05
Low	2568.63	2568.63	2472.01	2234.64	2472.01	1359.76
Max. Drawdown	-4.15%	-4.16%	-4.16%	-8.72%	-4.16%	-35.72%
VaR 95 \ 99				-19.0% \ -31.9%		-20.3% \ -38.7%
CVaR 95 \ 99				-25.3% \ -34.9%		-38.0% \ -81.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.07%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.25%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.10%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.06%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.99%
CANADIAN PACIFIC KANSAS CITY LIMITED	CP CT Equity	CA	CAD	3.94%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	3.74%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.44%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.40%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.10%

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