

FACTSHEET - AS OF 06-Apr-2026

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



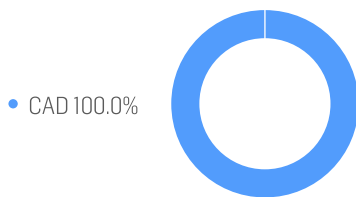
CHARACTERISTICS

ISIN / WKN	DE000SLOA527/SLOA52	Base Value / Base Date	1664.49 Points / 7.2.2007
Bloomberg / Reuters	SOLC60AR Index / .SOLC60AR	Last Price	3943.48
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	59		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.71%	2.00%	8.49%	37.93%	4.11%	122.41%
Performance (p.a.)						9.57%
Volatility (p.a.)	17.69%	16.35%	14.58%	12.01%	16.13%	15.73%
High	3943.48	4069.23	4069.23	4069.23	4069.23	4069.23
Low	3735.00	3735.00	3561.33	2859.13	3735.00	1359.76
Max. Drawdown	-5.10%	-8.21%	-8.21%	-8.21%	-8.21%	-35.72%
VaR 95 \ 99				-20.6% \ -30.9%		-20.6% \ -38.7%
CVaR 95 \ 99				-28.1% \ -40.9%		-37.0% \ -77.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.42%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.91%
SHOPIFY INC	SHOP CT Equity	CA	CAD	5.11%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.28%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	3.83%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.60%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.56%
BROOKFIELD CORP	BN CT Equity	CA	CAD	3.29%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	3.29%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.17%

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