

FACTSHEET - AS OF 02-Apr-2026

Solactive Canadian Diversified Large Cap Index AR

DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market, adjusting for a synthetic dividend of 185 index points per annum.

HISTORICAL PERFORMANCE



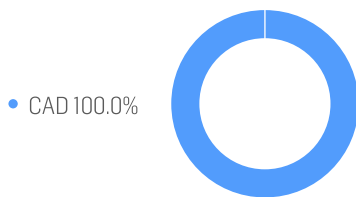
CHARACTERISTICS

ISIN / WKN	SLOH84	Base Value / Base Date	3569.11 Points / 7.2.2007
Bloomberg / Reuters	SOLCADAR Index/ .SOLCADAR	Last Price	4360.81
Index Calculator	Solactive AG	Dividends	185 AR Points
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	8.08%	12.70%	37.24%	8.87%	75.87%
Performance (p.a.)						8.42%
Volatility (p.a.)	8.24%	8.26%	7.48%	8.14%	8.20%	18.14%
High	4370.60	4370.60	4370.60	4370.60	4370.60	4370.60
Low	4257.77	3979.68	3796.79	3110.36	3979.68	1577.71
Max. Drawdown	-1.83%	-2.17%	-2.17%	-2.17%	-2.17%	-41.35%
VaR 95 \ 99				-8.3% \ -31.8%		-19.1% \ -41.9%
CVaR 95 \ 99				-17.9% \ -38.3%		-41.1% \ -98.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.27%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.19%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.57%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.44%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.41%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.34%
FORTIS INC	FTS CT Equity	CA	CAD	5.15%
EMERA INC COM	EMA CT Equity	CA	CAD	5.02%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.91%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.83%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	4.82%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	4.81%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.77%
BCE INC	BCE CT Equity	CA	CAD	4.74%
TELUS CORPORATION	T CT Equity	CA	CAD	4.57%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.53%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.51%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.51%

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Company	Ticker	Country	Currency	Index Weight (%)
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	4.47%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	4.13%

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