

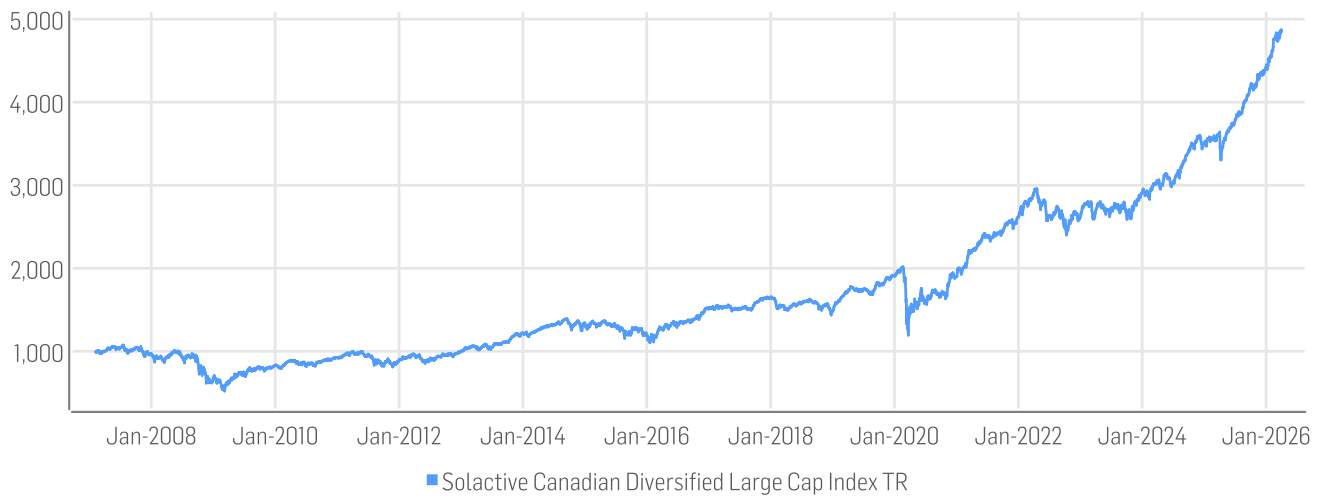
# FACTSHEET - AS OF 02-Apr-2026

## Solactive Canadian Diversified Large Cap Index TR

### DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ7H	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCADTR Index/ .SOLCADTR	Last Price	4862.78
Index Calculator	Solactive AG	Dividends	Reinvested
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	1.13%	9.27%	15.32%	44.14%	10.10%	386.28%
Performance (p.a.)						8.61%
Volatility (p.a.)	8.28%	8.24%	7.48%	8.13%	8.19%	17.44%
High	4872.54	4872.54	4872.54	4872.54	4872.54	4872.54
Low	4734.35	4392.10	4145.54	3303.91	4392.10	521.18
Max. Drawdown	-1.77%	-2.09%	-2.09%	-2.11%	-2.09%	-51.59%
VaR 95 \ 99				-8.0% \ -31.5%		-23.9% \ -51.3%
CVaR 95 \ 99				-17.6% \ -37.8%		-42.5% \ -83.4%

## 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%

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