

FACTSHEET - AS OF 02-Apr-2026

Solactive Canadian Diversified Large Cap Equity Index TR

DESCRIPTION

Representation of 20 stocks from the Canadian stock market, each with a minimum market capitalization of CAD 10 bn, including (i) the 10 highest market capitalization stocks, and (ii) the 10 highest dividend paying stocks.

HISTORICAL PERFORMANCE



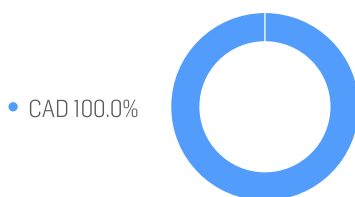
CHARACTERISTICS

ISIN / WKN	SLOMFL	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDTR Index/ .SOLCLDTR	Last Price	6361.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.02.2009
Index Members	20		

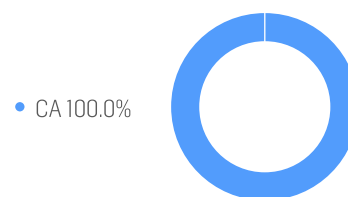
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.58%	5.18%	11.61%	44.94%	5.72%	536.17%
Performance (p.a.)						11.39%
Volatility (p.a.)	11.04%	9.48%	8.52%	9.47%	9.42%	16.55%
High	6424.70	6468.79	6468.79	6468.79	6468.79	6468.79
Low	6209.95	6011.68	5593.08	4299.70	6011.68	850.24
Max. Drawdown	-3.34%	-4.00%	-4.00%	-4.00%	-4.00%	-39.25%
VaR 95 \ 99				-13.0% \ -32.7%		-23.8% \ -41.8%
CVaR 95 \ 99				-22.8% \ -43.5%		-38.8% \ -71.0%

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	6.39%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.68%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.55%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.52%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.45%
EMERA INC COM	EMA CT Equity	CA	CAD	5.12%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.09%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	5.00%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.93%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.92%

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