

FACTSHEET - AS OF 15-Apr-2026

Solactive Canadian Diversified Large Cap Equity Index AR

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



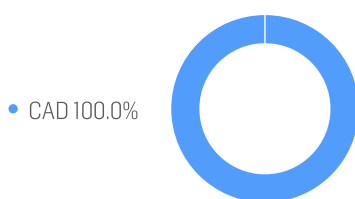
CHARACTERISTICS

ISIN / WKN	DE000SLOMFM3 / SLOMFM	Base Value / Base Date	2959.91 Points / 4.2.2009
Bloomberg / Reuters	SOLCLDAR Index/ .SOLCLDAR	Last Price	5772.66
Index Calculator	Solactive AG	Dividends	235 AR Points
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 28.03.2019
Index Members	20		

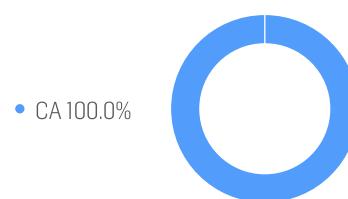
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	3.66%	12.38%	36.10%	5.41%	87.02%
Performance (p.a.)						9.29%
Volatility (p.a.)	10.25%	9.42%	8.23%	7.47%	9.00%	18.22%
High	5772.66	5845.16	5845.16	5845.16	5845.16	5845.16
Low	5599.76	5493.87	5136.81	4215.59	5466.40	2010.42
Max. Drawdown	-2.80%	-4.20%	-4.20%	-4.20%	-4.20%	-39.75%
VaR 95 \ 99				-10.7% \ -18.3%		-20.9% \ -43.7%
CVaR 95 \ 99				-16.1% \ -19.5%		-41.6% \ -95.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.03%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.56%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.49%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.35%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.27%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.26%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.24%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	5.22%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	5.20%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.19%
EMERA INC COM	EMA CT Equity	CA	CAD	5.00%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.96%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	4.95%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.83%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.68%
BCE INC	BCE CT Equity	CA	CAD	4.61%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.36%

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Company	Ticker	Country	Currency	Index Weight (%)
TELUS CORPORATION	T CT Equity	CA	CAD	4.36%
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.30%
BARRICK MINING CORP	ABX CT Equity	CA	CAD	4.16%

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