

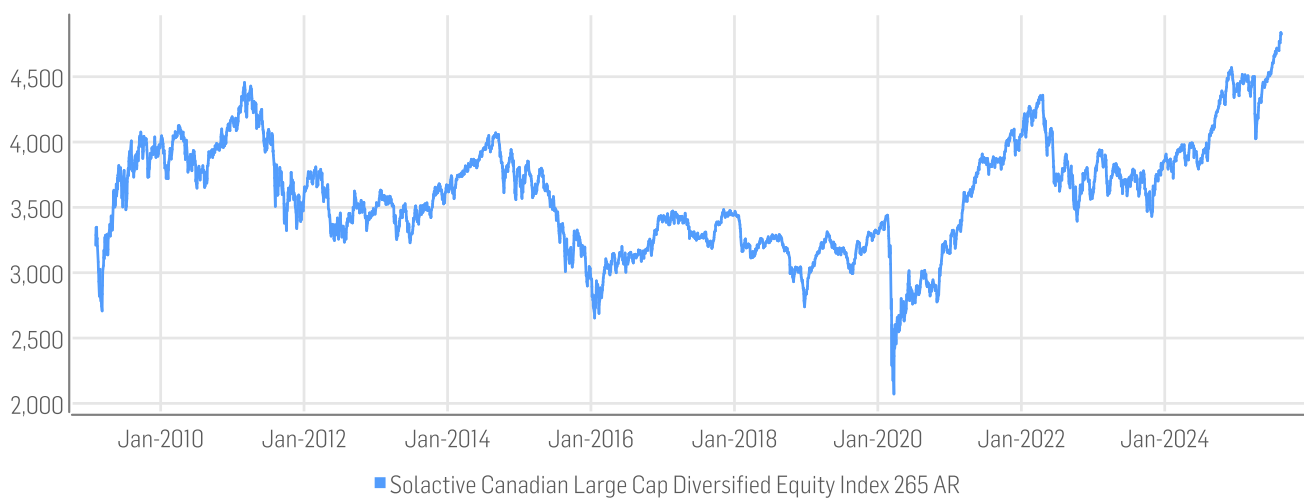
FACTSHEET - AS OF 18-Aug-2025

Solactive Canadian Large Cap Diversified Equity Index 265 AR

DESCRIPTION

Solactive Canadian Large Cap Diversified Equity Index 265 AR aims to track the performance of the Solactive Canadian Large Cap Diversified Equity Index TR adjusted for a synthetic dividend of 265 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

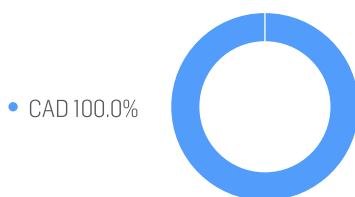
| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOQ3R3 / SLOQ3R | Base Value / Base Date | 3210.11 Points / 02.04.2009 |
| Bloomberg / Reuters | SOLCD265 Index / .SOLCD265 | Last Price | 4825.61 |
| Index Calculator | Solactive AG | Dividends | 265 AR Points |
| Index Type | Adjusted Return | Calculation | 08:00 AM to 04:53 PM (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 02.04.2009 |
| Index Members | 21 | | |

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STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.11% | 8.34% | 7.32% | 18.06% | 9.57% | 46.56% |
| Performance (p.a.) | | | | | | 2.36% |
| Volatility (p.a.) | 6.88% | 5.92% | 13.21% | 10.80% | 12.27% | 16.45% |
| High | 4837.30 | 4837.30 | 4837.30 | 4837.30 | 4837.30 | 4837.30 |
| Low | 4673.99 | 4416.77 | 4024.54 | 4024.54 | 4024.54 | 2071.69 |
| Max. Drawdown | -0.42% | -0.83% | -10.72% | -11.94% | -10.93% | -53.51% |
| VaR 95 \ 99 | | | | -14.1% \ -45.3% | | -24.3% \ -42.0% |
| CVaR 95 \ 99 | | | | -30.0% \ -52.9% | | -38.9% \ -70.3% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|-----------------|---------|----------|------------------|
| SHOPIFY INC | SHOP CT Equity | CA | CAD | 5.70% |
| TC ENERGY CORP | TRP CT Equity | CA | CAD | 5.19% |
| BCE INC | BCE CT Equity | CA | CAD | 5.17% |
| MAGNA INTERNATIONAL INC | MG CT Equity | CA | CAD | 5.16% |
| POWER CORP OF CANADA | POW CT Equity | CA | CAD | 5.14% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 5.09% |
| ROGERS COMMUNICATIONS INC-B | RCI/B CT Equity | CA | CAD | 5.08% |
| GREAT WEST LIFE CO | GWO CT Equity | CA | CAD | 5.06% |
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 5.05% |
| EMERA INC COM | EMA CT Equity | CA | CAD | 5.03% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 4.97% |
| MANULIFE FINANCIAL CORP | MFC CT Equity | CA | CAD | 4.90% |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity | CA | CAD | 4.89% |
| TELUS CORPORATION | T CT Equity | CA | CAD | 4.88% |
| SUNCOR ENERGY INC | SU CT Equity | CA | CAD | 4.86% |
| PEMBINA PIPELINE CORP | PPL CT Equity | CA | CAD | 4.86% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 4.85% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 4.85% |

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| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 4.71% |
| TOURMALINE OIL CORP | TOU CT Equity | CA | CAD | 4.59% |
| CAD-CASH | CAD-CASH | CA | CAD | -0.05% |

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