

FACTSHEET - AS OF 07-Apr-2026

Solactive GBS Canada Large & Mid Cap 10% Capped Index NTR

DESCRIPTION

The Solactive GBS Canada Large & Mid Cap 10% Capped Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Canadian market. It is calculated as a net total return index in CAD and weighted by free-float market capitalization with weights capped at 10%.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOEV29 / SLOEV2 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SCALM10N | Last Price | 4298.87 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 08.05.2006 |
| Index Members | 82 | | |

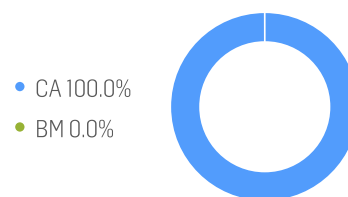
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.96% | 3.22% | 9.82% | 39.84% | 4.43% | 329.89% |
| Performance (p.a.) | | | | | | 7.60% |
| Volatility (p.a.) | 16.61% | 15.81% | 14.07% | 11.41% | 15.42% | 17.11% |
| High | 4298.87 | 4422.75 | 4422.75 | 4422.75 | 4422.75 | 4422.75 |
| Low | 4063.29 | 4063.29 | 3858.96 | 3109.46 | 4063.29 | 681.26 |
| Max. Drawdown | -5.05% | -8.13% | -8.13% | -8.13% | -8.13% | -48.15% |
| VaR 95 \ 99 | | | | -20.3% \ -29.9% | | -25.2% \ -49.9% |
| CVaR 95 \ 99 | | | | -27.8% \ -40.4% | | -42.4% \ -80.6% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 7.97% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 5.63% |
| SHOPIFY INC | SHOP CT Equity | CA | CAD | 4.75% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 4.08% |
| AGNICO-EAGLE MINES | AEM CT Equity | CA | CAD | 3.61% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 3.44% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 3.37% |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity | CA | CAD | 3.13% |
| BROOKFIELD CORP | BN CT Equity | CA | CAD | 3.10% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 2.97% |

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