

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Canadian Diversified Large Cap Index AR

### DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market, adjusting for a synthetic dividend of 185 index points per annum.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOH84	Base Value / Base Date	3569.11 Points / 7.2.2007
Bloomberg / Reuters	SOLCADAR Index/ .SOLCADAR	Last Price	4349.91
Index Calculator	Solactive AG	Dividends	185 AR Points
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	1.64%	9.30%	13.16%	37.68%	8.60%	75.43%
Performance (p.a.)						8.36%
Volatility (p.a.)	7.41%	8.11%	7.47%	6.59%	8.11%	18.13%
High	4370.60	4370.60	4370.60	4370.60	4370.60	4370.60
Low	4257.77	3979.68	3796.79	3211.56	3979.68	1577.71
Max. Drawdown	-1.43%	-2.17%	-2.17%	-2.17%	-2.17%	-41.35%
VaR 95 \ 99				-7.9% \ -13.3%		-19.1% \ -41.9%
CVaR 95 \ 99				-10.9% \ -16.9%		-41.1% \ -98.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.48%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.28%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.58%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.46%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.42%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.34%
FORTIS INC	FTS CT Equity	CA	CAD	5.20%
EMERA INC COM	EMA CT Equity	CA	CAD	5.05%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.92%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.86%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.84%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	4.82%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	4.74%
BCE INC	BCE CT Equity	CA	CAD	4.63%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	4.52%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.50%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.49%
TELUS CORPORATION	T CT Equity	CA	CAD	4.46%

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Company	Ticker	Country	Currency	Index Weight (%)
ROGERS COMMUNICATIONS INC-B	RCI/B CT Equity	CA	CAD	4.30%
BROOKFIELD ASSET MANAGEMENT LTD - CLASS A	BAM CT Equity	CA	CAD	4.09%

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