

FACTSHEET - AS OF 06-Apr-2026

Solactive Canadian Diversified Large Cap Index PR

DESCRIPTION

Representation of the 20 highest dividend paying stocks with a market cap of at least CAD 10 bn in the Canadian stock market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJ7F	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCADPR Index/ .SOLCADPR	Last Price	2086.31
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1.54%	8.86%	13.04%	38.36%	8.73%	108.63%
Performance (p.a.)						3.91%
Volatility (p.a.)	7.42%	8.19%	7.51%	6.76%	8.19%	17.43%
High	2093.54	2093.54	2093.54	2093.54	2093.54	2093.54
Low	2042.88	1907.02	1818.88	1507.93	1907.02	485.25
Max. Drawdown	-1.50%	-2.27%	-2.27%	-2.27%	-2.27%	-54.32%
VaR 95 \ 99				-7.9% \ -13.1%		-24.0% \ -51.3%
CVaR 95 \ 99				-10.9% \ -16.7%		-42.7% \ -83.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.38%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.21%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.52%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.40%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.40%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.40%
FORTIS INC	FTS CT Equity	CA	CAD	5.15%
EMERA INC COM	EMA CT Equity	CA	CAD	5.02%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.88%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.83%

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