

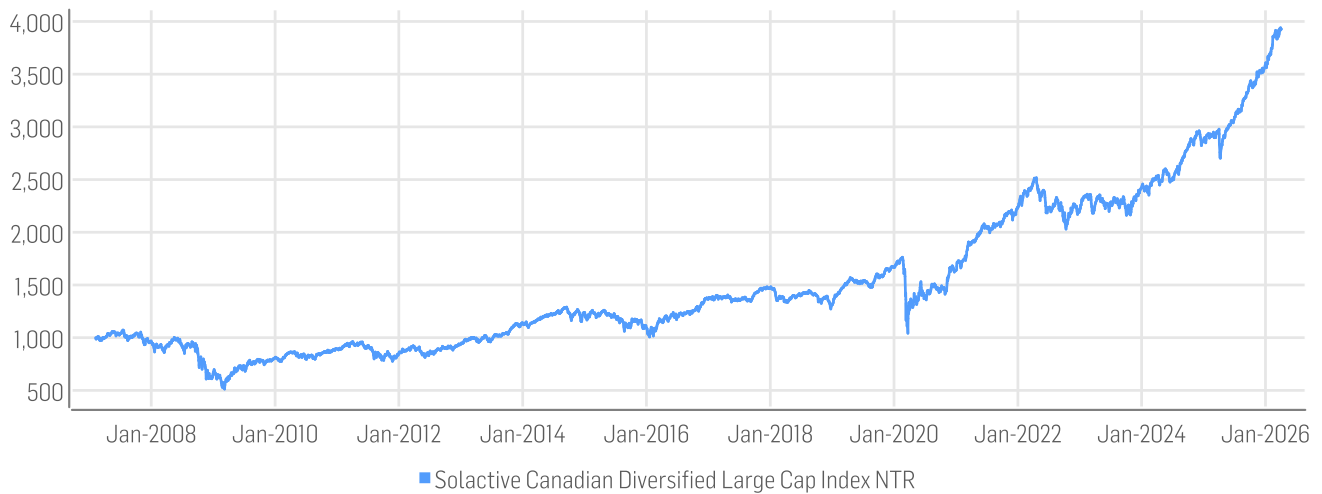
FACTSHEET - AS OF 06-Apr-2026

Solactive Canadian Diversified Large Cap Index NTR

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	SLOJ7G	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	/.SOLCADNR	Last Price	3926.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	1.94%	9.72%	14.87%	43.03%	9.64%	292.70%
Performance (p.a.)						7.40%
Volatility (p.a.)	7.56%	8.17%	7.50%	6.74%	8.15%	17.43%
High	3940.57	3940.57	3940.57	3940.57	3940.57	3940.57
Low	3833.81	3561.34	3370.38	2745.51	3561.34	511.91
Max. Drawdown	-1.42%	-2.11%	-2.11%	-2.11%	-2.11%	-52.28%
VaR 95 \ 99				-7.6% \ -13.1%		-23.9% \ -51.3%
CVaR 95 \ 99				-10.7% \ -16.7%		-42.5% \ -83.4%

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%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.40%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.40%
PEMBINA PIPELINE CORP	PPL 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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