FACTSHEET - Solactive GBS Canada Investable Universe EUR Index PR
AS OF 07-Apr-2026

DESCRIPTION

The Solactive GBS Canada Investable Universe EUR Index PR 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Canadian market. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.66%	18.81%	15.38%	6.95%	-8.60%	32.50%

CHARACTERISTICS

ISIN / WKN	DE000SL0JMD4 / SL0JMD	Base Value / Base Date	818.86 Points / 08.05.2006
Bloomberg / Reuters	/.SCAIUCEP	Last Price	1991.03
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	244		

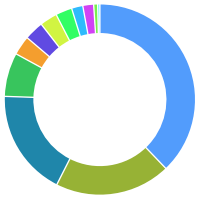
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	3.58%	10.48%	37.56%	4.66%	143.15%
Performance (p.a.)						4.56%
Volatility (p.a.)	16.96%	16.83%	15.15%	12.54%	16.43%	18.29%
High	2035.83	2083.18	2083.18	2083.18	2083.18	2083.18
Low	1904.70	1904.70	1767.85	1461.30	1902.39	436.33
Sharpe Ratio*	-1.16	0.80	1.35	2.89	1.02	0.14
Max. Drawdown	-6.44%	-8.57%	-8.57%	-8.57%	-8.57%	-56.70%
VaR 95 \ 99				-21.6% \ -37.9%		-27.5% \ -54.1%
CVaR 95 \ 99				-30.5% \ -44.0%		-46.4% \ -85.8%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

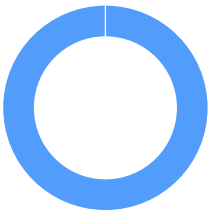
COMPOSITION BY SECTORS

- Finance 37.8%
- Non-Energy Materials 19.6%
- Energy 18.1%
- Industrials 7.4%
- Technology 3.3%
- Consumer Non-Cyclicals 3.3%
- Consumer Cyclicals 3.0%
- Utilities 2.8%
- Business Services 1.9%
- Telecommunications 1.8%
- Consumer Services 0.7%
- Healthcare 0.4%



COMPOSITION BY COUNTRIES

- Canada 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.83%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.82%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.07%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.49%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	3.09%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.94%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.89%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.68%
BROOKFIELD CORP	BN CT Equity	CA	CAD	2.66%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.55%

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