

FACTSHEET - AS OF 07-Apr-2026

Solactive Canadian Diversified Large Cap Equity Index PR

DESCRIPTION

Representation of 20 stocks from the Canadian stock market, each with a minimum market capitalization of CAD 10 bn, including (i) the 10 highest market capitalization stocks, and (ii) the 10 highest dividend paying stocks.

HISTORICAL PERFORMANCE



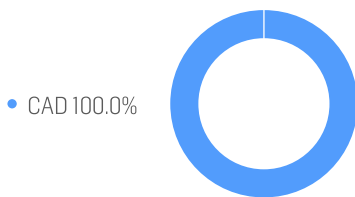
CHARACTERISTICS

ISIN / WKN	SLOMFJ	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	SOLCLDPR Index/ .SOLCLDPR	Last Price	3069.41
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.02.2009
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.15%	4.81%	10.14%	39.86%	4.64%	206.94%
Performance (p.a.)						6.75%
Volatility (p.a.)	10.14%	9.52%	8.54%	7.67%	9.32%	16.53%
High	3088.90	3140.29	3140.29	3140.29	3140.29	3140.29
Low	3000.29	2928.61	2751.57	2229.40	2928.61	847.44
Max. Drawdown	-2.87%	-4.46%	-4.46%	-4.46%	-4.46%	-39.48%
VaR 95 \ 99				-11.3% \ -18.8%		-24.0% \ -41.8%
CVaR 95 \ 99				-16.2% \ -19.8%		-39.0% \ -70.5%

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	6.60%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.68%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.56%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.52%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.43%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.19%
EMERA INC COM	EMA CT Equity	CA	CAD	5.14%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.01%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	5.01%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.95%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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