

FACTSHEET - AS OF 06-Apr-2026

Solactive Canadian Diversified Large Cap Equity Index NTR

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



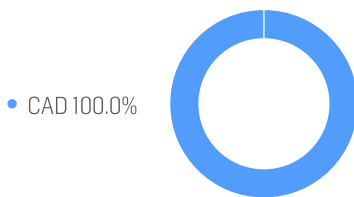
CHARACTERISTICS

ISIN / WKN	SLOMFK	Base Value / Base Date	1000 Points / 04.02.2009
Bloomberg / Reuters	/ .SOLCLDNR	Last Price	5292.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	0.23%	5.03%	11.31%	44.24%	5.41%	429.27%
Performance (p.a.)						10.19%
Volatility (p.a.)	10.52%	9.53%	8.53%	7.74%	9.36%	16.55%
High	5318.73	5392.27	5392.27	5392.27	5392.27	5392.27
Low	5170.34	5015.61	4678.06	3669.29	5015.61	849.54
Max. Drawdown	-2.79%	-4.12%	-4.12%	-4.12%	-4.12%	-39.30%
VaR 95 \ 99				-10.6% \ -18.3%		-24.0% \ -41.9%
CVaR 95 \ 99				-16.0% \ -19.4%		-38.9% \ -71.0%

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	6.50%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.62%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.50%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.50%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.50%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.14%
EMERA INC COM	EMA CT Equity	CA	CAD	5.11%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	4.97%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.96%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.93%

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