

FACTSHEET - AS OF 07-Apr-2026

Solactive Canadian Diversified Large Cap Equity Index TR

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 | SLOMFL | Base Value / Base Date | 1000 Points / 04.02.2009 |
| Bloomberg / Reuters | SOLCLDTR Index/ .SOLCLDTR | Last Price | 6362.53 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 0.43% | 5.84% | 12.37% | 45.87% | 5.73% | 536.25% |
| Performance (p.a.) | | | | | | 11.38% |
| Volatility (p.a.) | 10.29% | 9.50% | 8.52% | 7.64% | 9.28% | 16.54% |
| High | 6386.46 | 6468.79 | 6468.79 | 6468.79 | 6468.79 | 6468.79 |
| Low | 6209.95 | 6011.68 | 5593.08 | 4431.00 | 6011.68 | 850.24 |
| Max. Drawdown | -2.76% | -4.00% | -4.00% | -4.00% | -4.00% | -39.25% |
| VaR 95 \ 99 | | | | -10.4% \ -18.1% | | -23.8% \ -41.8% |
| CVaR 95 \ 99 | | | | -15.9% \ -19.3% | | -38.8% \ -71.0% |

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% |
| TOURMALINE OIL CORP | TOU CT Equity | CA | CAD | 5.01% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 5.01% |
| SUN LIFE FINANCIAL INC | SLF CT Equity | CA | CAD | 4.95% |

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