

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Select Large Cap 360 AR Index

DESCRIPTION

Representation of 20 large cap companies from the Canadian stock market.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MJJP	Base Value / Base Date	4302.12 Points / 7.2.2007
Bloomberg / Reuters	SOLCS360 Index/ .SOLCS360	Last Price	9720.44
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 07.02.2007
Index Members	20		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.88%	9.87%	14.41%	44.57%	10.19%	125.95%
Performance (p.a.)						4.35%
Volatility (p.a.)	10.11%	10.29%	9.38%	7.98%	10.07%	16.98%
High	9720.44	9720.44	9720.44	9720.44	9720.44	9720.44
Low	9379.56	8847.29	8402.55	6803.74	8821.38	2376.75
Max. Drawdown	-2.72%	-3.49%	-3.49%	-3.49%	-3.49%	-47.18%
VaR 95 \ 99				-11.8% \ -17.2%		-23.6% \ -47.6%
CVaR 95 \ 99				-16.4% \ -19.8%		-41.3% \ -78.4%

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	6.42%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	6.22%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.53%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.41%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	5.37%
RESTAURANT BRANDS INTERNATIONAL INC	QSR CT Equity	CA	CAD	5.28%
NUTRIEN LTD	NTR CT Equity	CA	CAD	5.27%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	5.05%
EMERA INC COM	EMA CT Equity	CA	CAD	5.00%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	4.87%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.81%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	4.79%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	4.79%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	4.69%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.63%
BCE INC	BCE CT Equity	CA	CAD	4.58%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	4.45%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.45%

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Company	Ticker	Country	Currency	Index Weight (%)
TELUS CORPORATION	T CT Equity	CA	CAD	4.41%
SHOPIFY INC	SHOP CT Equity	CA	CAD	3.98%

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