

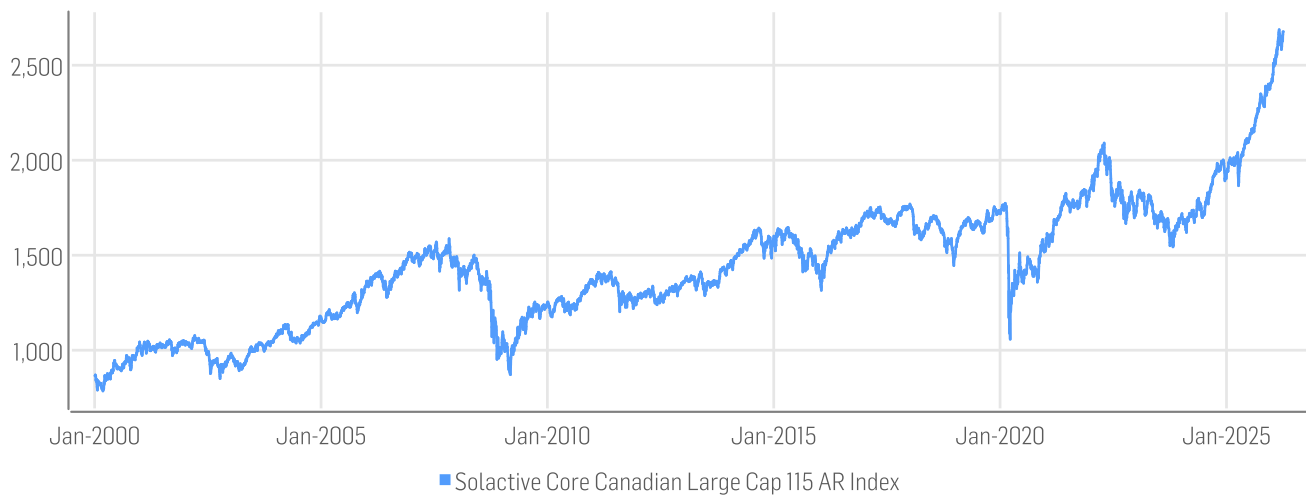
FACTSHEET - AS OF 06-Apr-2026

Solactive Core Canadian Large Cap 115 AR Index

DESCRIPTION

Solactive Core Canadian Large Cap 115 AR Index aims to track the performance of the Solactive Core Canadian Large Cap Index TR adjusted for a synthetic dividend of 115 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0ML96 / SL0ML9	Base Value / Base Date	864.42 Points / 4.1.2000
Bloomberg / Reuters	SOLCCL15 Index / .SOLCCL15	Last Price	2676.83
Index Calculator	Solactive AG	Dividends	115 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 04.01.2000
Index Members	15		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.11%	10.37%	14.68%	39.76%	10.96%	209.67%
Performance (p.a.)						4.40%
Volatility (p.a.)	9.89%	9.63%	8.73%	7.62%	9.47%	15.10%
High	2676.83	2687.35	2687.35	2687.35	2687.35	2687.35
Low	2582.30	2415.27	2281.16	1915.25	2412.45	785.14
Max. Drawdown	-2.62%	-3.91%	-3.91%	-3.91%	-3.91%	-45.12%
VaR 95 \ 99				-11.3% \ -16.9%		-21.2% \ -40.0%
CVaR 95 \ 99				-14.8% \ -17.2%		-35.5% \ -67.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	7.79%
EMERA INC COM	EMA CT Equity	CA	CAD	6.98%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	6.87%
NUTRIEN LTD	NTR CT Equity	CA	CAD	6.83%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.80%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.73%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.73%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	6.68%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.66%
TC ENERGY CORP	TRP CT Equity	CA	CAD	6.57%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.53%
TELUS CORPORATION	T CT Equity	CA	CAD	6.53%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.34%
BCE INC	BCE CT Equity	CA	CAD	6.32%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	5.65%

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