

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Select Large Capitalizations 64 AR Index

DESCRIPTION

Solactive Canada Select Large Capitalizations 64 AR Index aims to track the performance of the Solactive Canada Select Large Capitalizations TR Index adjusted for a synthetic dividend of 64 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0MLV2 / SL0MLV	Base Value / Base Date	980.54 Points / 29.6.2018
Bloomberg / Reuters	SOLCLC64 Index / .SOLCLC64	Last Price	1449.78
Index Calculator	Solactive AG	Dividends	64 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 06.29.2018
Index Members	15		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.95%	6.38%	11.65%	33.78%	6.28%	47.86%
Performance (p.a.)						5.16%
Volatility (p.a.)	10.46%	9.56%	8.08%	7.17%	9.35%	16.98%
High	1449.78	1469.77	1469.77	1469.77	1469.77	1469.77
Low	1404.52	1362.77	1286.41	1102.38	1362.77	653.75
Max. Drawdown	-2.85%	-4.44%	-4.44%	-4.44%	-4.44%	-38.94%
VaR 95 \ 99				-10.3% \ -14.3%		-20.4% \ -37.5%
CVaR 95 \ 99				-13.7% \ -17.9%		-38.3% \ -88.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	7.76%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	7.67%
NUTRIEN LTD	NTR CT Equity	CA	CAD	7.32%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	7.31%
TC ENERGY CORP	TRP CT Equity	CA	CAD	7.20%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	7.00%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.94%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	6.92%
FORTIS INC	FTS CT Equity	CA	CAD	6.64%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.64%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.59%
EMERA INC COM	EMA CT Equity	CA	CAD	6.40%
BCE INC	BCE CT Equity	CA	CAD	5.96%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	5.32%
TELUS CORPORATION	T CT Equity	CA	CAD	4.33%

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