

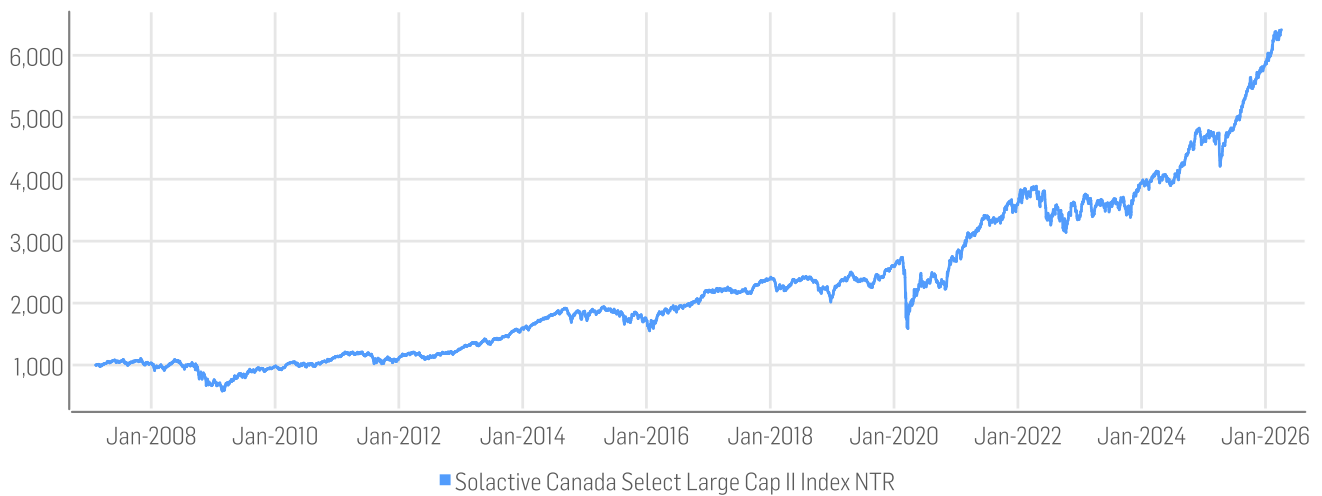
# FACTSHEET - AS OF 06-Apr-2026

## Solactive Canada Select Large Cap II Index NTR

### DESCRIPTION

The Solactive Canada Select Large Cap II Index represents 15 large cap companies from the Canadian stock market.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                  |                        |   |
|---------------------|------------------|------------------------|---|
| ISIN / WKN          | SLOQSG           | Base Value / Base Date | 1000 Points / 07.02.2007                    |
| Bloomberg / Reuters | / .SOLCS2N       | Last Price             | 6412.63                                     |
| 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 07.02.2007          |
| Index Members       | 15               |                        |   |

## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.18%   | 8.90%   | 14.68%  | 49.74%          | 9.59%   | 541.26%         |
| Performance (p.a.) |         |         |         |                 |         | 10.18%          |
| Volatility (p.a.)  | 10.43%  | 10.88%  | 9.79%   | 9.04%           | 10.71%  | 18.70%          |
| High               | 6412.63 | 6412.63 | 6412.63 | 6412.63         | 6412.63 | 6412.63         |
| Low                | 6250.01 | 5860.12 | 5462.11 | 4282.45         | 5851.36 | 578.85          |
| Max. Drawdown      | -1.74%  | -2.08%  | -2.32%  | -3.23%          | -2.08%  | -47.74%         |
| VaR 95 \ 99        |         |         |         | -12.6% \ -22.8% |         | -25.9% \ -52.3% |
| CVaR 95 \ 99       |         |         |         | -17.6% \ -26.0% |         | -45.1% \ -86.9% |

## 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      | 8.44%            |
| SUNCOR ENERGY INC                  | SU CT Equity  | CA      | CAD      | 8.22%            |
| TC ENERGY CORP                     | TRP CT Equity | CA      | CAD      | 7.29%            |
| PEMBINA PIPELINE CORP              | PPL CT Equity | CA      | CAD      | 7.14%            |
| ENBRIDGE INC                       | ENB CT Equity | CA      | CAD      | 7.14%            |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity  | CA      | CAD      | 6.67%            |
| TORONTO-DOMINION BANK              | TD CT Equity  | CA      | CAD      | 6.43%            |
| GREAT WEST LIFE CO                 | GWO CT Equity | CA      | CAD      | 6.37%            |
| BANK OF MONTREAL                   | BMO CT Equity | CA      | CAD      | 6.36%            |
| MAGNA INTERNATIONAL INC            | MG CT Equity  | CA      | CAD      | 6.33%            |

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