

FACTSHEET - AS OF 06-Apr-2026

Solactive Canada Select Large Cap II Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQSH	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	/ .SOLCS2T	Last Price	7827.16
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	15		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.32%	9.16%	15.27%	51.36%	9.88%	682.72%
Performance (p.a.)						11.34%
Volatility (p.a.)	10.49%	10.88%	9.79%	9.04%	10.71%	18.71%
High	7827.16	7827.16	7827.16	7827.16	7827.16	7827.16
Low	7618.79	7135.52	6634.02	5171.34	7123.48	588.54
Max. Drawdown	-1.72%	-2.05%	-2.30%	-3.19%	-2.05%	-47.14%
VaR 95 \ 99				-12.6% \ -22.8%		-25.8% \ -51.9%
CVaR 95 \ 99				-17.5% \ -25.8%		-45.0% \ -86.8%

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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