

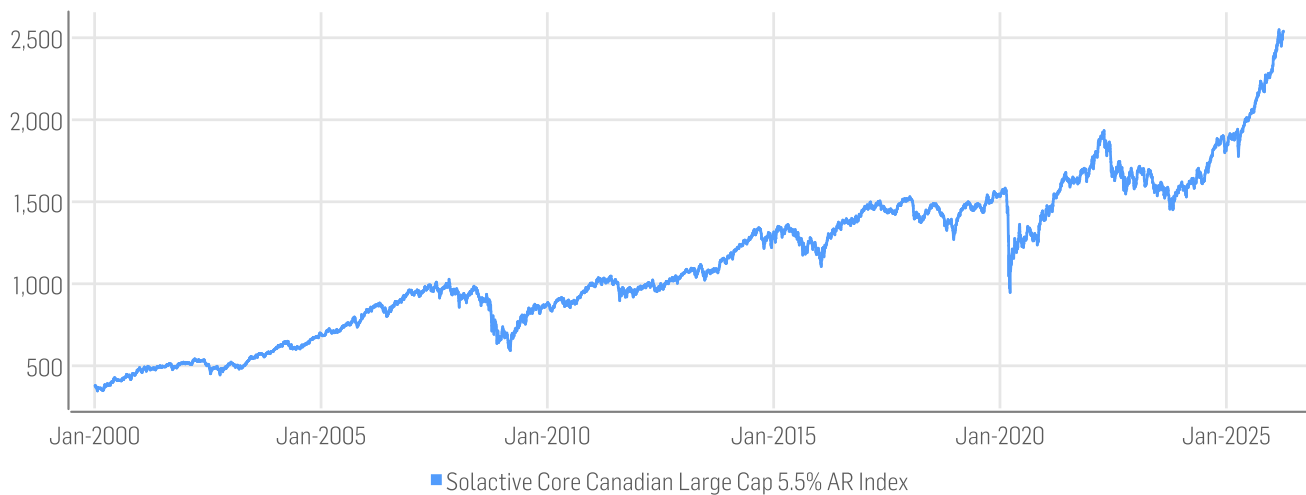
FACTSHEET - AS OF 07-Apr-2026

Solactive Core Canadian Large Cap 5.5% AR Index

DESCRIPTION

Solactive Core Canadian Large Cap 5.5% AR Index aims to track the performance of the Solactive Core Canadian Large Cap Index TR adjusted for a synthetic dividend of 6% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQX15 / SLOQX1	Base Value / Base Date	377.3 Points / 4.1.2000
Bloomberg / Reuters	SOLCCL55 Index / .SOLCCL55	Last Price	2540.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.04.2000
Index Members	15		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.17%	10.72%	15.05%	39.33%	10.83%	573.39%
Performance (p.a.)						7.53%
Volatility (p.a.)	9.65%	9.61%	8.70%	7.43%	9.40%	15.10%
High	2540.71	2549.56	2549.56	2549.56	2549.56	2549.56
Low	2448.50	2294.81	2169.99	1849.11	2292.47	346.28
Max. Drawdown	-2.63%	-3.96%	-3.96%	-3.96%	-3.96%	-42.35%
VaR 95 \ 99				-11.3% \ -16.9%		-21.0% \ -39.7%
CVaR 95 \ 99				-14.9% \ -17.3%		-35.3% \ -66.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	7.86%
EMERA INC COM	EMA CT Equity	CA	CAD	7.02%
NUTRIEN LTD	NTR CT Equity	CA	CAD	6.92%
ENBRIDGE INC	ENB CT Equity	CA	CAD	6.87%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	6.86%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	6.75%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.72%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	6.67%
TC ENERGY CORP	TRP CT Equity	CA	CAD	6.63%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	6.60%
CANADIAN TIRE CORP-CLASS A	CTC/A CT Equity	CA	CAD	6.59%
TELUS CORPORATION	T CT Equity	CA	CAD	6.36%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	6.30%
BCE INC	BCE CT Equity	CA	CAD	6.20%
AGNICO-EAGLE MINES	AEM CT Equity	CA	CAD	5.65%

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