

FACTSHEET - Solactive GBS Canada Large & Mid Cap USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Canada Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Canadian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|---------|--------|
| Performance | 2.91% | 34.92% | 10.80% | 14.05% | -12.00% | 26.92% |

CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLA4D97 / SLA4D9 | Base Value / Base Date | 734.15 Points / 08.05.2006 |
| Bloomberg / Reuters | SCALMCUN Index/ .SCALMCUN | Last Price | 2525.25 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 82 | | |

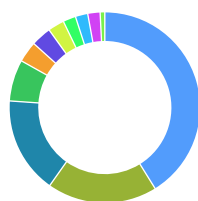
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.10% | 2.50% | 10.53% | 39.63% | 2.91% | 243.97% |
| Performance (p.a.) | | | | | | 6.40% |
| Volatility (p.a.) | 18.28% | 16.71% | 14.97% | 12.35% | 16.23% | 21.26% |
| High | 2577.61 | 2638.24 | 2638.24 | 2638.24 | 2638.24 | 2638.24 |
| Low | 2417.53 | 2417.53 | 2243.44 | 1832.36 | 2417.53 | 428.21 |
| Sharpe Ratio* | -0.89 | 0.41 | 1.26 | 2.97 | 0.48 | 0.13 |
| Max. Drawdown | -6.21% | -8.37% | -8.37% | -8.37% | -8.37% | -60.40% |
| VaR 95 \ 99 | | | | -22.2% \ -30.4% | | -31.5% \ -60.5% |
| CVaR 95 \ 99 | | | | -28.3% \ -39.1% | | -52.6% \ -99.0% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

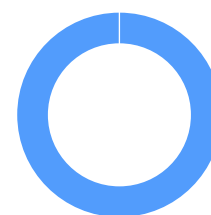
COMPOSITION BY SECTORS

- Finance 41.2%
- Energy 18.6%
- Non-Energy Materials 16.3%
- Industrials 7.0%
- Consumer Non-Cyclicals 3.5%
- Technology 3.4%
- Consumer Cyclicals 2.8%
- Utilities 2.2%
- Business Services 2.1%
- Telecommunications 2.1%
- Consumer Services 0.8%



COMPOSITION BY COUNTRIES

- Canada 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| ROYAL BANK OF CANADA | RY CT Equity | CA | CAD | 7.97% |
| TORONTO-DOMINION BANK | TD CT Equity | CA | CAD | 5.63% |
| SHOPIFY INC | SHOP CT Equity | CA | CAD | 4.75% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 4.08% |
| AGNICO-EAGLE MINES | AEM CT Equity | CA | CAD | 3.61% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 3.44% |
| BANK OF MONTREAL | BMO CT Equity | CA | CAD | 3.37% |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity | CA | CAD | 3.13% |
| BROOKFIELD CORP | BN CT Equity | CA | CAD | 3.10% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 2.97% |

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