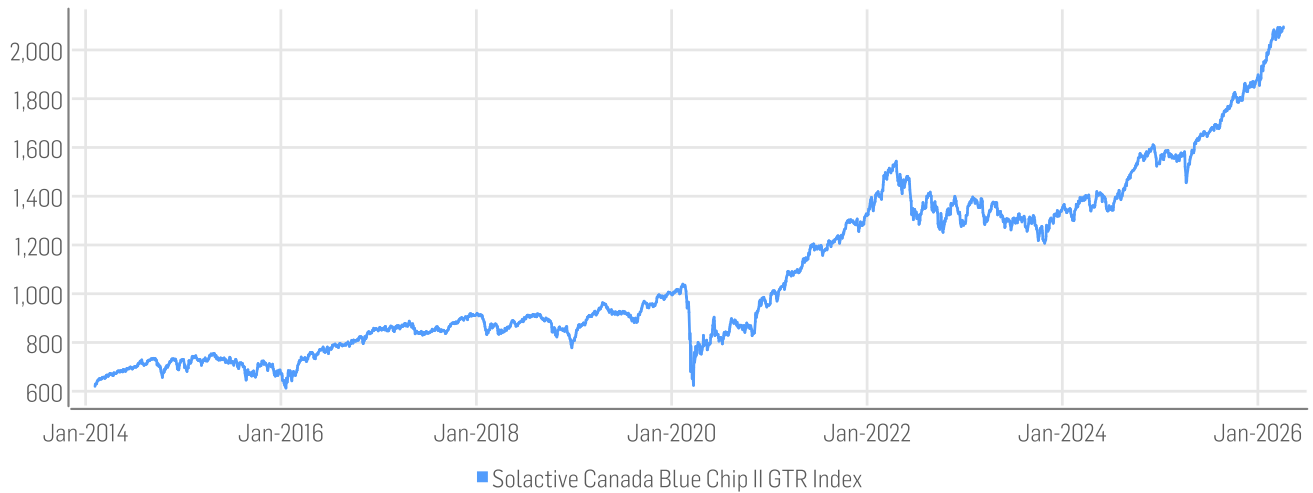


FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Blue Chip II GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L11	Base Value / Base Date	619.795167791358 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2N Index/ .SOCABC2N	Last Price	2095.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30 am to 16:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.02.2014
Index Members	10		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.63%	12.98%	15.23%	41.29%	11.15%	238.04%
Performance (p.a.)						10.53%
Volatility (p.a.)	9.25%	8.75%	8.17%	7.28%	8.98%	16.16%
High	2095.17	2095.17	2095.17	2095.17	2095.17	2095.17
Low	2042.41	1854.52	1785.02	1506.51	1854.52	612.71
Max. Drawdown	-1.95%	-1.95%	-2.29%	-2.29%	-2.29%	-39.98%
VaR 95 \ 99				-9.3% \ -16.2%		-21.4% \ -37.6%
CVaR 95 \ 99				-13.9% \ -17.6%		-36.5% \ -72.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	12.74%
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.97%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.73%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.46%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.02%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.55%
BCE INC	BCE CT Equity	CA	CAD	9.09%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	8.84%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	8.83%
TELUS CORPORATION	T CT Equity	CA	CAD	8.76%

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