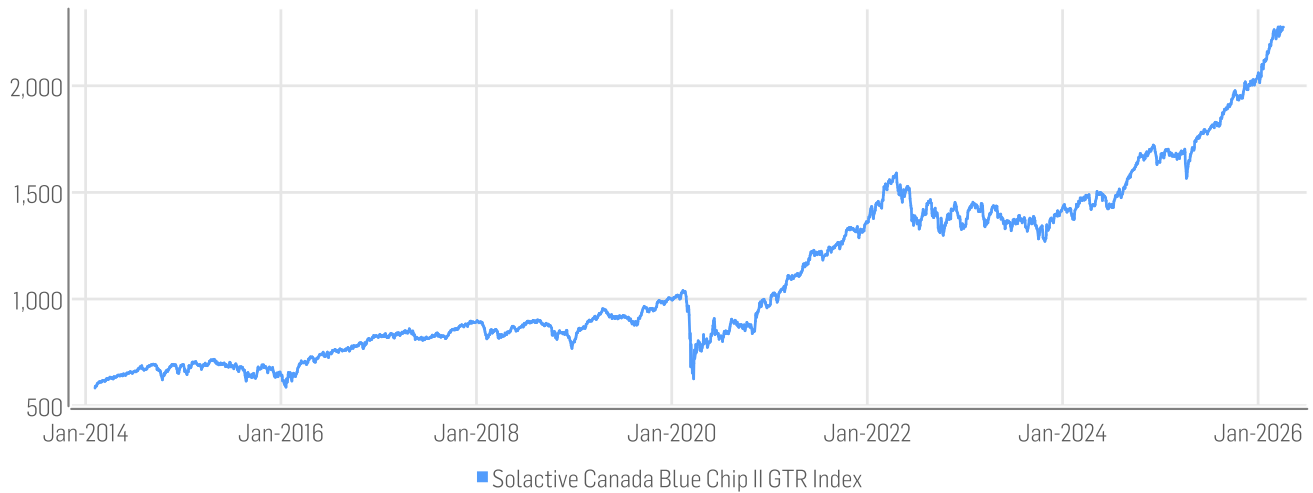


FACTSHEET - AS OF 06-Apr-2026

Solactive Canada Blue Chip II GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L12	Base Value / Base Date	582.110127375658 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2T Index/ .SOCABC2T	Last Price	2275.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross 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	1.55%	12.13%	15.60%	42.58%	11.16%	290.85%
Performance (p.a.)						11.86%
Volatility (p.a.)	9.48%	9.04%	8.22%	7.40%	9.01%	16.17%
High	2276.84	2276.84	2276.84	2276.84	2276.84	2276.84
Low	2219.78	2014.35	1933.05	1595.69	2014.35	582.11
Max. Drawdown	-1.92%	-1.93%	-2.27%	-2.27%	-2.27%	-39.87%
VaR 95 \ 99				-9.3% \ -16.2%		-21.3% \ -37.6%
CVaR 95 \ 99				-13.8% \ -17.6%		-36.5% \ -72.6%

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	12.58%
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.87%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.64%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.33%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.94%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.53%
BCE INC	BCE CT Equity	CA	CAD	9.28%
TELUS CORPORATION	T CT Equity	CA	CAD	9.01%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	8.92%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	8.91%

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