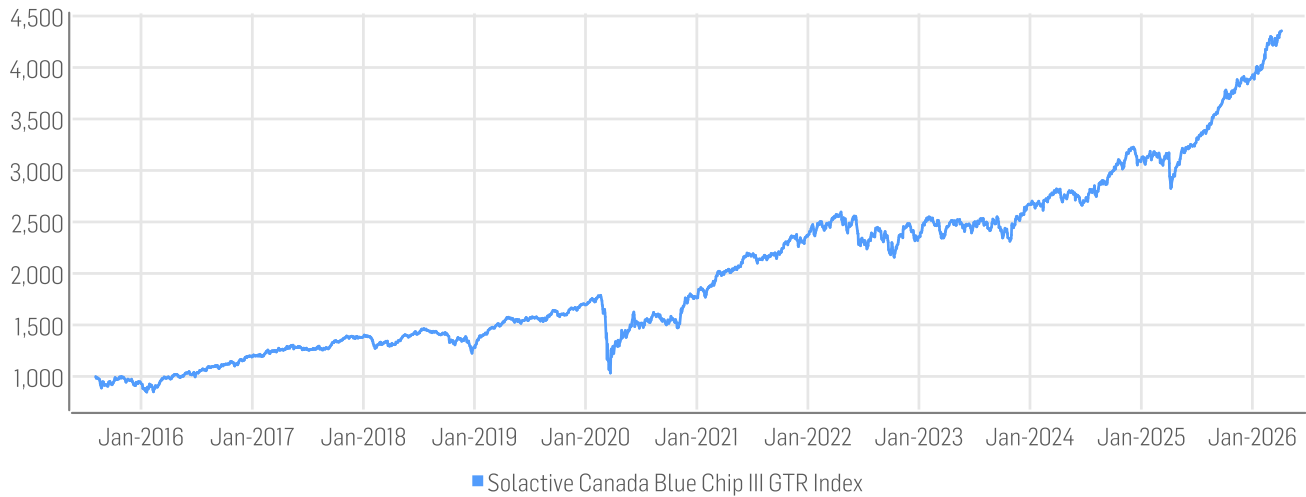


FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Blue Chip III GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORC2	Base Value / Base Date	1000 Points / 05.08.2015
Bloomberg / Reuters	SOCABC3T Index./SOCABC3T	Last Price	4356.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	15:30 am to 22:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.08.2015
Index Members	21		

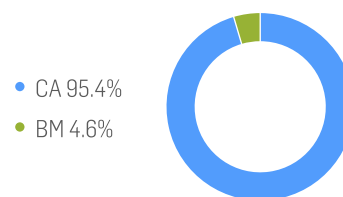
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.97%	12.09%	16.26%	51.12%	11.68%	335.68%
Performance (p.a.)						14.79%
Volatility (p.a.)	8.85%	10.22%	9.14%	8.26%	10.02%	17.23%
High	4356.81	4356.81	4356.81	4356.81	4356.81	4356.81
Low	4213.34	3886.85	3698.12	2922.78	3886.85	847.28
Max. Drawdown	-1.62%	-2.07%	-2.07%	-2.20%	-2.07%	-42.27%
VaR 95 \ 99				-11.2% \ -19.1%		-21.6% \ -40.4%
CVaR 95 \ 99				-16.5% \ -23.4%		-39.0% \ -80.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	6.49%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	6.02%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	5.83%
TC ENERGY CORP	TRP CT Equity	CA	CAD	5.18%

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