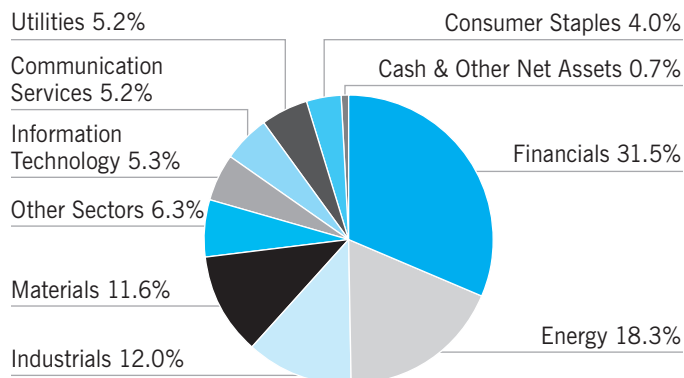


BLACKROCK



INVESTOR PROFILE

Suited to investors seeking higher capital growth over the long term and diversification within Canada through exposure to the Canadian stock market. Investors should be able to accept a moderate level of risk.

INVESTMENT OBJECTIVE

To achieve long term growth by investing a diversified portfolio of Canadian equities.

INVESTMENT STRATEGY

The fund intends to achieve its objective by replicating the holdings and returns of the S&P/TSX Capped Composite Index. This index is comprised of a selection of the largest, by market capitalization, and most liquid securities listed on the TSX, selected by S&P using its industrial classifications and guidelines for evaluating issuer capitalization and liquidity. The constituents are the same as the S&P/TSX Composite Index, and individual constituents are capped at a 10% weight. While the fund invests primarily in Canadian equities, it may also invest directly in other investments such as exchange traded funds and pooled funds to help achieve the objective of tracking the return and risk profile of the benchmark. Small amounts of cash and/or money market securities (generally less than 1%) may be held for liquidity or pending investment.

FUND FACTS

as at June 30, 2022

Fund type:	Canadian Equity
Fund size:	\$8,420,000
Underlying fund size:	\$9,890,281,737
Underlying fund name:	BlackRock Canadian Equity Index
Portfolio manager:	BlackRock Asset Management Canada Limited
Fund inception date:	1 November 2012
Underlying fund inception date:	1 September 1999
Number of holdings:	246
Volatility rating:	Moderate
Benchmark:	S&P/TSX Capped Composite Index 100%

TOP TEN HOLDINGS

as at June 30, 2022

Royal Bank of Canada	6.4%
Toronto-Dominion Bank	5.6%
Enbridge Inc.	4.0%
Bank of Nova Scotia	3.3%
Canadian National Railway Company	3.1%
Brookfield Asset Management Inc.	3.0%
Canadian Pacific Railway Company	3.0%
Bank of Montreal	3.0%
Canadian Natural Resources Ltd.	2.9%
TC Energy Corporation	2.4%
Total Percentage of Fund	36.7%

RATES OF RETURN

	Annual Returns to June 30 (%)											Annualized Returns to June 30, 2022 (%)					
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	Qtr	YTD	1 yr	3 yr	5 yr	10 yr	
Fund	—	28.7	-1.1	-0.1	11.0	10.4	3.9	-1.8	33.9	-3.9	-13.2	-9.9	-3.9	8.1	7.7	—	
Benchmark	—	28.7	-1.2	-0.2	11.0	10.4	3.9	-2.2	33.9	-3.9	-13.2	-9.9	-3.9	8.0	7.6	—	

Published by the Co-operators Life Insurance Company. While every effort is made to include accurate and up-to-date information, no warranty or guarantee is expressed or implied as to the accuracy, adequacy, or completeness and Co-operators Life Insurance Company assumes no responsibility for providing such information. All returns are based on Co-operators Life Insurance Company fund performance since fund inception date and, where applicable, on underlying fund performance prior to fund inception date. Returns do not include deductions for administration, investment management fees, or other applicable fees or taxes. Returns reflect past performance and are not indicative of future performance or guaranteed by the Co-operators Life Insurance Company.