

FACTSHEET - AS OF 19-Jun-2025

Solactive Canada Blue Chip II GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

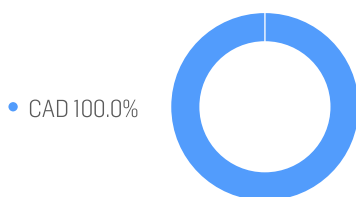
ISIN / WKN	SL0L10	Base Value / Base Date	748.029575498865 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2P Index/ .SOCABC2P	Last Price	1325.63
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30 am to 16:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.02.2014
Index Members	10		

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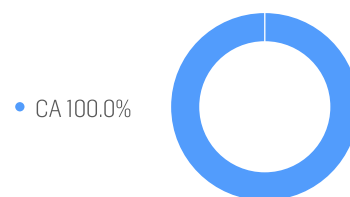
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.78%	4.91%	5.84%	16.46%	5.24%	77.22%
Performance (p.a.)						5.16%
Volatility (p.a.)	5.27%	13.54%	11.04%	9.72%	11.20%	16.61%
High	1334.07	1334.07	1334.07	1334.07	1334.07	1411.23
Low	1308.75	1170.90	1170.90	1116.12	1170.90	619.39
Max. Drawdown	-0.63%	-8.07%	-9.43%	-11.47%	-9.43%	-40.31%
VaR 95 \ 99				-15.3% \ -32.3%		-22.3% \ -38.2%
CVaR 95 \ 99				-24.5% \ -43.7%		-37.9% \ -75.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	10.80%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.80%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.68%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.45%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	10.29%
TELUS CORPORATION	T CT Equity	CA	CAD	9.86%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	9.80%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.16%
BCE INC	BCE CT Equity	CA	CAD	9.15%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.03%

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