

FACTSHEET - AS OF 01-May-2025

Solactive Canada Blue Chip II GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

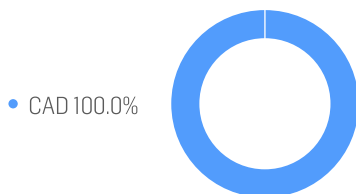
ISIN / WKN	SL0L12	Base Value / Base Date	582.110127375658 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2T Index/ .SOCABC2T	Last Price	1702.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:30 am to 16:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.02.2014
Index Members	10		

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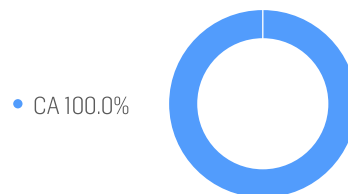
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.24%	0.60%	2.67%	15.69%	2.76%	192.48%
Performance (p.a.)						10.03%
Volatility (p.a.)	21.10%	14.01%	11.33%	10.08%	12.62%	16.69%
High	1710.34	1710.34	1722.28	1722.28	1710.34	1722.28
Low	1565.87	1565.87	1565.87	1422.44	1565.87	582.11
Max. Drawdown	-8.06%	-8.06%	-9.08%	-9.08%	-8.06%	-39.87%
VaR 95 \ 99				-15.8% \ -32.3%		-22.3% \ -38.2%
CVaR 95 \ 99				-25.7% \ -43.7%		-37.7% \ -75.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
POWER CORP OF CANADA	POW CT Equity	CA	CAD	12.06%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.47%
TELUS CORPORATION	T CT Equity	CA	CAD	10.45%
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.28%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.08%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.81%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.61%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.39%
BCE INC	BCE CT Equity	CA	CAD	8.97%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	8.88%

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