

# FACTSHEET - AS OF 23-Aug-2024

## Solactive Canada Blue Chip II GTR Index

### HISTORICAL PERFORMANCE



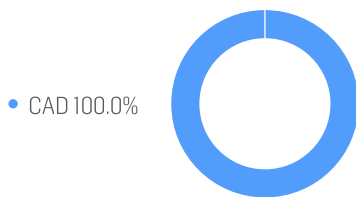
### CHARACTERISTICS

ISIN / WKN	SL0L12	Base Value / Base Date	582.110127375658 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2T Index/ .SOCABC2T	Last Price	1535.71
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		

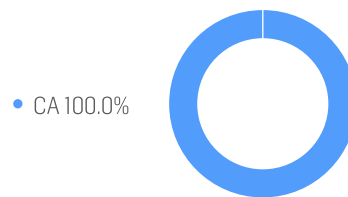
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.67%	3.03%	6.37%	11.99%	8.38%	163.82%
Performance (p.a.)						9.63%
Volatility (p.a.)	8.75%	10.07%	9.38%	11.38%	9.76%	17.03%
High	1535.71	1535.71	1535.71	1535.71	1535.71	1591.18
Low	1474.84	1422.44	1419.74	1270.22	1372.68	582.11
Max. Drawdown	-2.72%	-4.84%	-5.49%	-8.43%	-5.49%	-39.87%
VaR 95 \ 99				-17.6% \ -27.8%		-22.7% \ -40.4%
CVaR 95 \ 99				-24.4% \ -34.0%		-38.2% \ -77.4%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 23-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	10.41%
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.33%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.32%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.19%
BCE INC	BCE CT Equity	CA	CAD	10.09%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	9.96%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.96%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	9.78%
TELUS CORPORATION	T CT Equity	CA	CAD	9.72%
NUTRIEN LTD	NTR CT Equity	CA	CAD	9.23%

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