

FACTSHEET - AS OF 25-May-2026

Solactive Canada Blue Chip II AR Index

DESCRIPTION

Solactive Canada Blue Chip II AR Index aims to track the performance of the Solactive Canada Blue Chip II GTR Index adjusted for a synthetic dividend of 95 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOMLU4 / SLOMLU	Base Value / Base Date	767.42 Points / 31.12.2002
Bloomberg / Reuters	SOCABC2A Index / .SOCABC2A	Last Price	2184.08
Index Calculator	Solactive AG	Dividends	95 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.05.2014
Index Members	10		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.47%	8.12%	18.55%	30.85%	16.86%	80.40%
Performance (p.a.)						4.91%
Volatility (p.a.)	11.99%	9.52%	9.08%	7.68%	9.53%	16.29%
High	2189.15	2189.15	2189.15	2189.15	2189.15	2189.15
Low	2046.95	2010.70	1835.12	1669.11	1839.22	835.65
Max. Drawdown	-2.00%	-2.00%	-2.27%	-2.27%	-2.27%	-41.17%
VaR 95 \ 99				-10.9% \ -17.0%		-22.3% \ -38.2%
CVaR 95 \ 99				-15.0% \ -20.6%		-37.4% \ -73.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.97%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	10.47%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.44%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.04%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.02%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	9.84%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.78%
BCE INC	BCE CT Equity	CA	CAD	9.75%
TELUS CORPORATION	T CT Equity	CA	CAD	9.54%
NUTRIEN LTD	NTR CT Equity	CA	CAD	9.17%

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