

# FACTSHEET - AS OF 18-Jun-2025

## Solactive Canada Blue Chip II GTR Index

### HISTORICAL PERFORMANCE



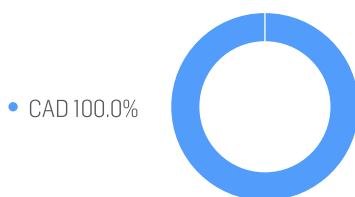
### CHARACTERISTICS

ISIN / WKN	SL0L11	Base Value / Base Date	619.795167791358 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2N Index/ .SOCABC2N	Last Price	1658.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	1.78%	5.10%	8.27%	23.66%	7.26%	167.54%
Performance (p.a.)						9.05%
Volatility (p.a.)	5.19%	13.51%	11.05%	9.66%	11.25%	16.60%
High	1665.04	1665.04	1665.04	1665.04	1665.04	1665.04
Low	1628.19	1455.13	1455.13	1342.40	1455.13	612.71
Max. Drawdown	-0.50%	-8.06%	-8.40%	-9.69%	-8.40%	-39.98%
VaR 95 \ 99				-14.3% \ -32.3%		-22.2% \ -38.2%
CVaR 95 \ 99				-24.1% \ -43.7%		-37.6% \ -75.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.91%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	10.77%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.57%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.41%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	10.30%
TELUS CORPORATION	T CT Equity	CA	CAD	9.89%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	9.76%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.17%
BCE INC	BCE CT Equity	CA	CAD	9.13%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.07%

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