

FACTSHEET - AS OF 30-Jun-2025

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



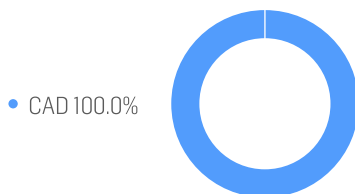
CHARACTERISTICS

ISIN / WKN	DE000SLOMLU4 / SLOMLU	Base Value / Base Date	1210.72 Points / 02.05.2014
Bloomberg / Reuters	SOCABC2A Index / .SOCABC2A	Last Price	1676.58
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	0.45%	3.80%	4.85%	17.99%	4.85%	27.60%
Performance (p.a.)						2.21%
Volatility (p.a.)	4.51%	13.28%	10.92%	9.50%	10.89%	16.91%
High	1690.27	1690.27	1690.27	1690.27	1690.27	1824.96
Low	1670.49	1489.20	1489.20	1420.99	1489.20	835.65
Max. Drawdown	-1.17%	-8.06%	-9.39%	-10.85%	-9.39%	-41.17%
VaR 95 \ 99				-15.0% \ -32.3%		-23.1% \ -40.5%
CVaR 95 \ 99				-24.4% \ -43.7%		-38.8% \ -76.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.94%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	10.68%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.59%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.18%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	10.06%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	9.92%
TELUS CORPORATION	T CT Equity	CA	CAD	9.89%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.26%
BCE INC	BCE CT Equity	CA	CAD	9.26%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.23%

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The index is launched on 02-May-2014. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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