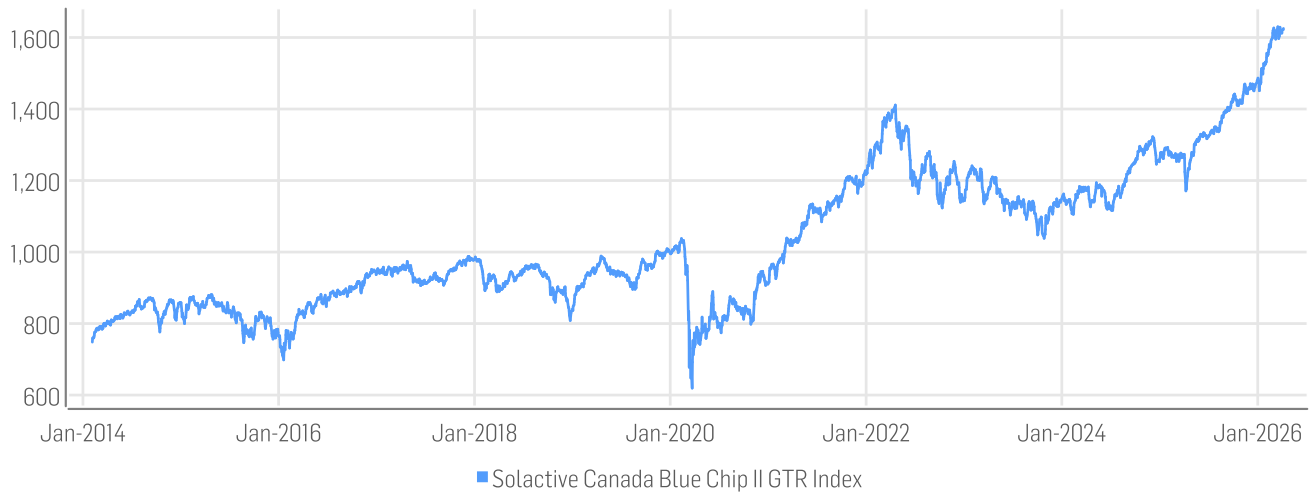


# FACTSHEET - AS OF 07-Apr-2026

## Solactive Canada Blue Chip II GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L10	Base Value / Base Date	748.029575498865 Points / 05.02.2014
Bloomberg / Reuters	SOCABC2P Index/ .SOCABC2P	Last Price	1625.43
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	0.95%	12.01%	13.22%	36.22%	10.10%	117.29%
Performance (p.a.)						6.59%
Volatility (p.a.)	9.24%	8.81%	8.20%	7.31%	9.10%	16.16%
High	1630.07	1630.07	1630.07	1630.07	1630.07	1630.07
Low	1595.27	1451.15	1409.39	1212.25	1451.15	619.39
Max. Drawdown	-2.03%	-2.03%	-2.38%	-2.38%	-2.38%	-40.31%
VaR 95 \ 99				-9.3% \ -17.0%		-21.7% \ -37.8%
CVaR 95 \ 99				-14.1% \ -17.8%		-36.8% \ -72.9%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	12.74%
TC ENERGY CORP	TRP CT Equity	CA	CAD	10.97%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.73%
NUTRIEN LTD	NTR CT Equity	CA	CAD	10.46%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.02%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.55%
BCE INC	BCE CT Equity	CA	CAD	9.09%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	8.84%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	8.83%
TELUS CORPORATION	T CT Equity	CA	CAD	8.76%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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