

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Blue Chip PR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHDL	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLCABCP Index/ .SOLCABCP	Last Price	1466.51
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.2019
Index Members	10		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.08%	5.82%	10.03%	31.43%	5.13%	46.65%
Performance (p.a.)						6.30%
Volatility (p.a.)	9.68%	8.75%	7.88%	7.38%	8.73%	19.29%
High	1467.61	1486.97	1486.97	1486.97	1486.97	1486.97
Low	1434.33	1385.79	1322.42	1137.33	1385.79	638.72
Max. Drawdown	-1.48%	-3.54%	-3.54%	-3.54%	-3.54%	-39.66%
VaR 95 \ 99				-11.2% \ -15.9%		-22.5% \ -45.3%
CVaR 95 \ 99				-13.9% \ -20.1%		-43.8% \ -105.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TC ENERGY CORP	TRP CT Equity	CA	CAD	11.30%
ENBRIDGE INC	ENB CT Equity	CA	CAD	11.05%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.97%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.32%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.96%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	9.76%
BCE INC	BCE CT Equity	CA	CAD	9.37%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	9.14%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.11%
TELUS CORPORATION	T CT Equity	CA	CAD	9.02%

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