

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Blue Chip NTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



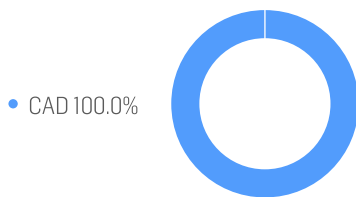
CHARACTERISTICS

ISIN / WKN	SLOHDM	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	/ .SOLCABCN	Last Price	1911.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	1.66%	6.78%	12.02%	36.29%	6.17%	91.12%
Performance (p.a.)						10.89%
Volatility (p.a.)	9.83%	8.77%	7.88%	7.37%	8.71%	19.31%
High	1911.22	1925.31	1925.31	1925.31	1925.31	1925.31
Low	1861.56	1789.94	1694.10	1429.33	1789.94	643.64
Max. Drawdown	-1.48%	-3.31%	-3.31%	-3.31%	-3.31%	-39.31%
VaR 95 \ 99				-10.1% \ -16.0%		-22.5% \ -45.3%
CVaR 95 \ 99				-13.6% \ -20.1%		-43.5% \ -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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