

FACTSHEET - AS OF 06-Apr-2026

Solactive Canada Blue Chip GTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHDN	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLCABCT Index/ .SOLCABCT	Last Price	2085.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1.71%	6.57%	11.83%	37.75%	6.36%	108.50%
Performance (p.a.)						12.45%
Volatility (p.a.)	10.15%	8.96%	7.93%	7.49%	8.78%	19.33%
High	2087.40	2098.84	2098.84	2098.84	2098.84	2098.84
Low	2030.96	1949.69	1840.24	1513.60	1949.69	645.29
Max. Drawdown	-1.48%	-3.23%	-3.23%	-3.23%	-3.23%	-39.20%
VaR 95 \ 99				-10.0% \ -16.0%		-22.4% \ -45.3%
CVaR 95 \ 99				-13.6% \ -20.1%		-43.5% \ -105.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TC ENERGY CORP	TRP CT Equity	CA	CAD	11.18%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.94%
ENBRIDGE INC	ENB CT Equity	CA	CAD	10.94%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.22%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.86%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	9.76%
BCE INC	BCE CT Equity	CA	CAD	9.54%
TELUS CORPORATION	T CT Equity	CA	CAD	9.26%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.16%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	9.14%

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