

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Blue Chip AR Index

DESCRIPTION

Solactive Canada Blue Chip AR Index aims to track the performance of the Solactive Canada Blue Chip GTR Index adjusted for a synthetic dividend of 75 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHDP1 / SLOHDP	Base Value / Base Date	1228.9 Points / 31.12.2019
Bloomberg / Reuters	SOLCABCA Index / .SOLCABCA	Last Price	1760.56
Index Calculator	Solactive AG	Dividends	75 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 2019.12.31
Index Members	10		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.47%	5.94%	10.20%	31.51%	5.28%	43.26%
Performance (p.a.)						5.90%
Volatility (p.a.)	9.87%	8.78%	7.88%	7.38%	8.70%	19.33%
High	1761.07	1777.31	1777.31	1777.31	1777.31	1777.31
Low	1717.76	1661.82	1582.54	1363.90	1661.82	781.22
Max. Drawdown	-1.52%	-3.35%	-3.35%	-3.35%	-3.35%	-39.67%
VaR 95 \ 99				-10.3% \ -16.2%		-22.7% \ -45.6%
CVaR 95 \ 99				-13.8% \ -20.3%		-43.9% \ -105.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
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	10.98%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.32%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.96%
GREAT WEST LIFE CO	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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