

FACTSHEET - AS OF 17-Apr-2024

Solactive Canada Blue Chip PR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



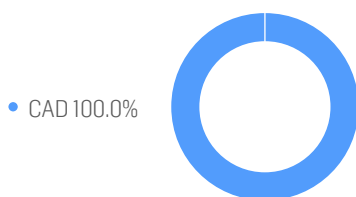
CHARACTERISTICS

ISIN / WKN	SLOHDL	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLCABCP Index/ .SOLCABCP	Last Price	1000.74
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		

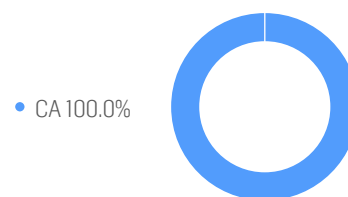
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.38%	-2.89%	8.88%	-5.38%	-3.77%	0.07%
Performance (p.a.)						0.02%
Volatility (p.a.)	7.95%	9.24%	10.55%	11.39%	9.06%	22.53%
High	1061.35	1061.86	1061.86	1061.86	1061.86	1212.34
Low	1000.74	1000.74	913.60	913.60	1000.74	638.72
Max. Drawdown	-5.71%	-5.76%	-5.76%	-13.96%	-5.76%	-39.66%
VaR 95 \ 99				-20.0% \ -30.3%		-25.6% \ -57.7%
CVaR 95 \ 99				-25.7% \ -33.6%		-52.0% \ -131.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	11.17%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.95%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.81%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.55%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.92%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.88%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.65%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	9.49%
TELUS CORPORATION	T CT Equity	CA	CAD	9.19%
BCE INC	BCE CT Equity	CA	CAD	8.38%

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