

FACTSHEET - AS OF 15-Apr-2024

Solactive Canada Blue Chip NTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



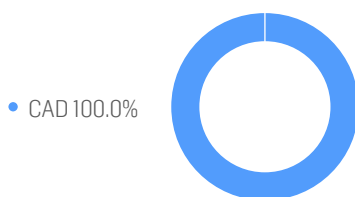
CHARACTERISTICS

ISIN / WKN	SLOHDM	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	/ .SOLCABCN	Last Price	1215.14
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		

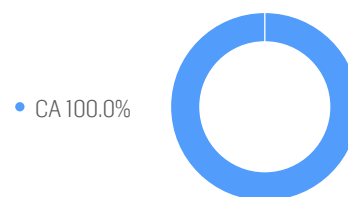
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.12%	-1.93%	9.92%	0.15%	-1.45%	21.51%
Performance (p.a.)						4.65%
Volatility (p.a.)	8.20%	9.20%	10.69%	11.38%	9.00%	22.58%
High	1272.88	1272.88	1272.88	1272.88	1272.88	1333.36
Low	1215.14	1199.80	1072.90	1072.90	1199.80	643.64
Max. Drawdown	-4.54%	-4.54%	-4.54%	-11.92%	-4.54%	-39.31%
VaR 95 \ 99				-20.0% \ -30.3%		-25.1% \ -57.7%
CVaR 95 \ 99				-25.7% \ -33.6%		-51.8% \ -131.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	11.14%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.99%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.91%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.56%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.96%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.81%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.74%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	9.43%
TELUS CORPORATION	T CT Equity	CA	CAD	9.12%
BCE INC	BCE CT Equity	CA	CAD	8.34%

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