

# FACTSHEET - AS OF 25-Jun-2025

## Solactive Canada Blue Chip NTR Index

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

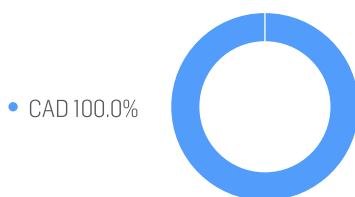
ISIN / WKN	SL0HDM	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	/ .SOLCABCN	Last Price	1521.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.2019
Index Members	10		

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## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.38%	1.20%	5.21%	22.18%	4.69%	52.17%
Performance (p.a.)						7.96%
Volatility (p.a.)	6.32%	13.52%	11.47%	9.65%	11.56%	20.44%
High	1538.20	1538.20	1538.20	1538.20	1538.20	1538.20
Low	1510.43	1382.68	1382.68	1241.26	1382.68	643.64
Max. Drawdown	-1.81%	-8.88%	-8.88%	-8.88%	-8.88%	-39.31%
VaR 95 \ 99				-12.7% \ -34.2%		-23.3% \ -50.9%
CVaR 95 \ 99				-25.4% \ -45.0%		-46.6% \ -113.9%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	11.18%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	11.18%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.73%
TELUS CORPORATION	T CT Equity	CA	CAD	10.13%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	10.07%
BCE INC	BCE CT Equity	CA	CAD	9.46%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	9.46%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.35%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	9.23%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.21%

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The index is launched on 31-Dec-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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