

FACTSHEET - AS OF 23-Jun-2025

Solactive Canada Blue Chip GTR Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



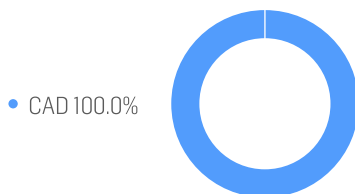
CHARACTERISTICS

ISIN / WKN	SLOHDN	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOLCABCT Index/ .SOLCABCT	Last Price	1645.79
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	0.84%	1.86%	6.04%	23.87%	5.38%	64.58%
Performance (p.a.)						9.52%
Volatility (p.a.)	6.47%	13.48%	11.53%	9.64%	11.62%	20.47%
High	1661.74	1661.74	1661.74	1661.74	1661.74	1661.74
Low	1633.61	1492.39	1492.39	1324.26	1492.39	645.29
Max. Drawdown	-1.69%	-8.85%	-8.85%	-8.85%	-8.85%	-39.20%
VaR 95 \ 99				-12.2% \ -33.6%		-23.3% \ -50.9%
CVaR 95 \ 99				-25.2% \ -45.0%		-46.5% \ -113.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	11.10%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	11.06%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.72%
TELUS CORPORATION	T CT Equity	CA	CAD	10.31%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	10.08%
BCE INC	BCE CT Equity	CA	CAD	9.45%
ENBRIDGE INC	ENB CT Equity	CA	CAD	9.44%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	9.32%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	9.27%
TC ENERGY CORP	TRP CT Equity	CA	CAD	9.25%

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