

# FACTSHEET - AS OF 06-Jun-2025

## 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



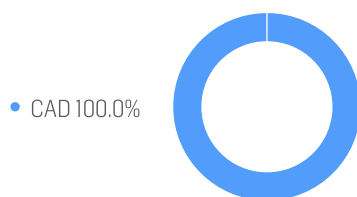
### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOHDP1 / SLOHDP      | Base Value / Base Date | 1228.9 Points / 2019.12.31                 |
| Bloomberg / Reuters | SOLCABCA Index / .SOLCABCA | Last Price             | 1453.85                                    |
| 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        | 2.55%   | 2.21%   | 0.21%   | 16.87%          | 3.69%   | 62.47%          |
| Performance (p.a.) |         |         |         |                 |         | 3.44%           |
| Volatility (p.a.)  | 6.25%   | 13.90%  | 11.71%  | 9.77%           | 12.03%  | 15.35%          |
| High               | 1458.59 | 1458.59 | 1458.59 | 1463.73         | 1458.59 | 1463.73         |
| Low                | 1417.64 | 1320.20 | 1320.20 | 1214.65         | 1320.20 | 781.22          |
| Max. Drawdown      | -0.61%  | -8.96%  | -9.00%  | -9.81%          | -8.96%  | -39.67%         |
| VaR 95 \ 99        |         |         |         | -14.1% \ -33.9% |         | -20.4% \ -37.4% |
| CVaR 95 \ 99       |         |         |         | -26.0% \ -45.5% |         | -34.9% \ -69.4% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Jun-2025

| Company                            | Ticker        | Country | Currency | Index Weight (%) |
|------------------------------------|---------------|---------|----------|------------------|
| Money Market Position              |               |         |          | -0.01%           |
| CANADIAN IMPERIAL BANK OF COMMERCE | CM CT Equity  | CA      | CAD      | 10.81%           |
| TORONTO-DOMINION BANK              | TD CT Equity  | CA      | CAD      | 10.77%           |
| BANK OF NOVA SCOTIA                | BNS CT Equity | CA      | CAD      | 10.52%           |
| MANULIFE FINANCIAL CORP            | MFC CT Equity | CA      | CAD      | 10.30%           |
| TELUS CORPORATION                  | T CT Equity   | CA      | CAD      | 10.26%           |
| TC ENERGY CORP                     | TRP CT Equity | CA      | CAD      | 9.80%            |
| ENBRIDGE INC                       | ENB CT Equity | CA      | CAD      | 9.64%            |
| GREAT WEST LIFE CO                 | GWO CT Equity | CA      | CAD      | 9.32%            |
| PEMBINA PIPELINE CORP              | PPL CT Equity | CA      | CAD      | 9.32%            |
| BCE INC                            | BCE CT Equity | CA      | CAD      | 9.27%            |

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