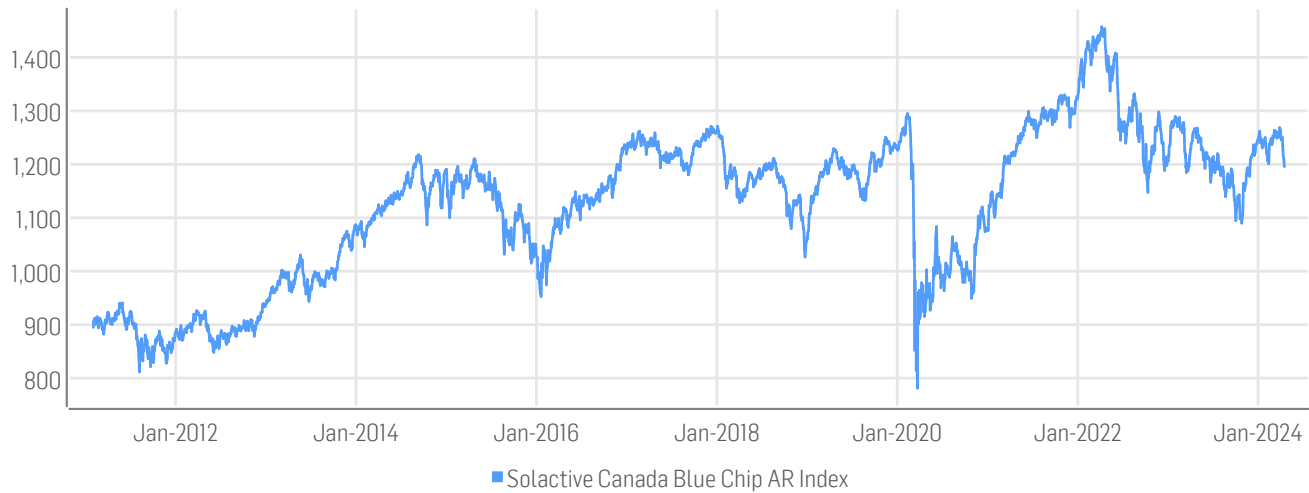


FACTSHEET - AS OF 17-Apr-2024

Solactive Canada Blue Chip AR Index

HISTORICAL PERFORMANCE



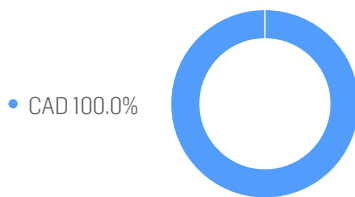
CHARACTERISTICS

ISIN / WKN	DE000SLOHDP1 / SLOHDP	Base Value / Base Date	1228.9 Points / 2019.12.31
Bloomberg / Reuters	SOLCABCA Index / .SOLCABCA	Last Price	1195.73
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		

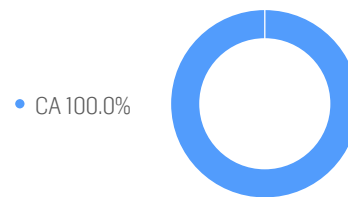
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.27%	-2.85%	8.90%	-5.42%	-3.79%	33.63%
Performance (p.a.)						2.22%
Volatility (p.a.)	8.44%	9.28%	10.55%	11.41%	9.06%	15.76%
High	1268.72	1268.72	1268.72	1268.72	1268.72	1457.40
Low	1195.73	1195.73	1089.99	1089.99	1195.73	781.22
Max. Drawdown	-5.75%	-5.75%	-5.75%	-14.03%	-5.75%	-39.67%
VaR 95 \ 99				-20.3% \ -30.6%		-21.2% \ -37.4%
CVaR 95 \ 99				-26.0% \ -34.1%		-35.7% \ -70.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
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	10.82%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	10.56%
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	9.20%
BCE INC	BCE CT Equity	CA	CAD	8.38%

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