

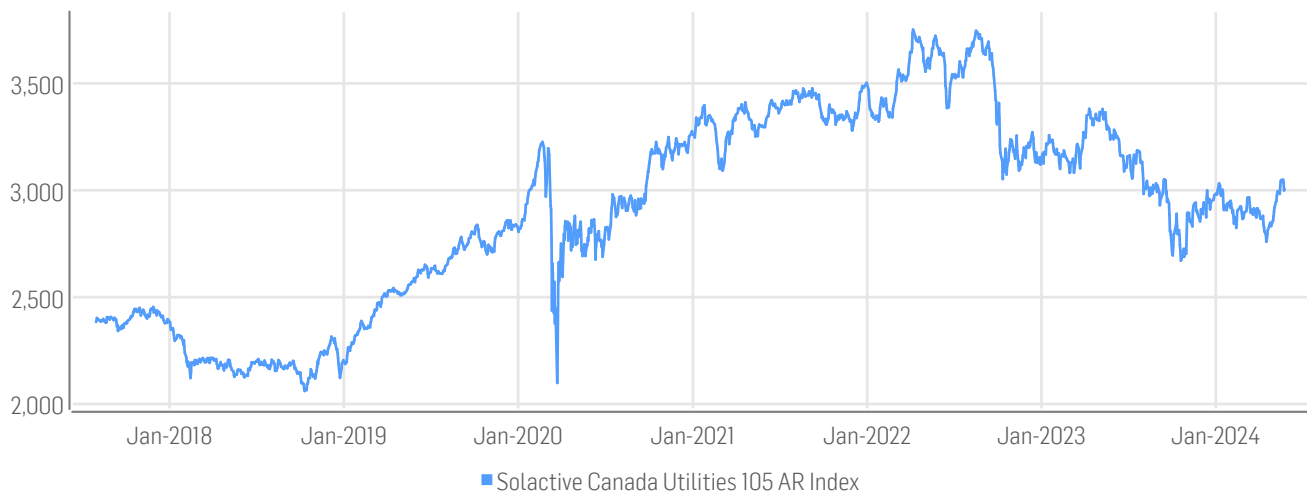
# FACTSHEET - AS OF 24-May-2024

## Solactive Canada Utilities 105 AR Index

### DESCRIPTION

Solactive Canada Utilities 105 AR Index aims to track the performance of the Solactive Canada Utilities Index TR adjusted for a synthetic dividend of 105 index points per annum.

### HISTORICAL PERFORMANCE



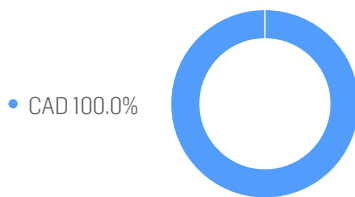
### CHARACTERISTICS

ISIN / WKN	DE000SLOA600 / SLOA60	Base Value / Base Date	2383.75 Points / 31.07.2017
Bloomberg / Reuters	SOLCUTAR Index / .SOLCUTAR	Last Price	3005.52
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-105 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.07.2017
Index Members	13		

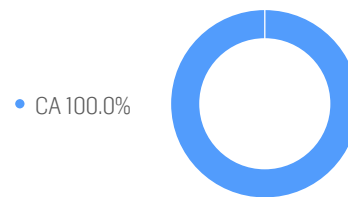
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.55%	2.92%	4.06%	-7.51%	0.96%	26.08%
Performance (p.a.)						3.46%
Volatility (p.a.)	8.93%	10.61%	12.83%	15.19%	11.71%	17.50%
High	3049.45	3049.45	3049.45	3282.73	3049.45	3751.44
Low	2831.92	2759.30	2759.30	2670.50	2759.30	2060.71
Max. Drawdown	-1.63%	-6.99%	-9.00%	-18.65%	-9.00%	-34.95%
VaR 95 \ 99				-26.3% \ -38.1%		-20.5% \ -43.4%
CVaR 95 \ 99				-33.7% \ -47.4%		-40.0% \ -88.6%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
FORTIS INC	FTS CT Equity	CA	CAD	24.33%
EMERA INC COM	EMA CT Equity	CA	CAD	14.49%
HYDRO ONE LTD	H CT Equity	CA	CAD	13.23%
ALTAGAS LTD	ALA CT Equity	CA	CAD	9.29%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	6.41%
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	6.21%
BROOKFIELD INFRASTRUCTURE CORP CLASS A EXCHANGEABLE SUBORDINATE VOTING SHARES	BIPC CT Equity	CA	CAD	6.01%
CAPITAL POWER CORP	CPX CT Equity	CA	CAD	5.10%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	4.07%
BORALEX INC -A	BLX CT Equity	CA	CAD	3.53%

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