

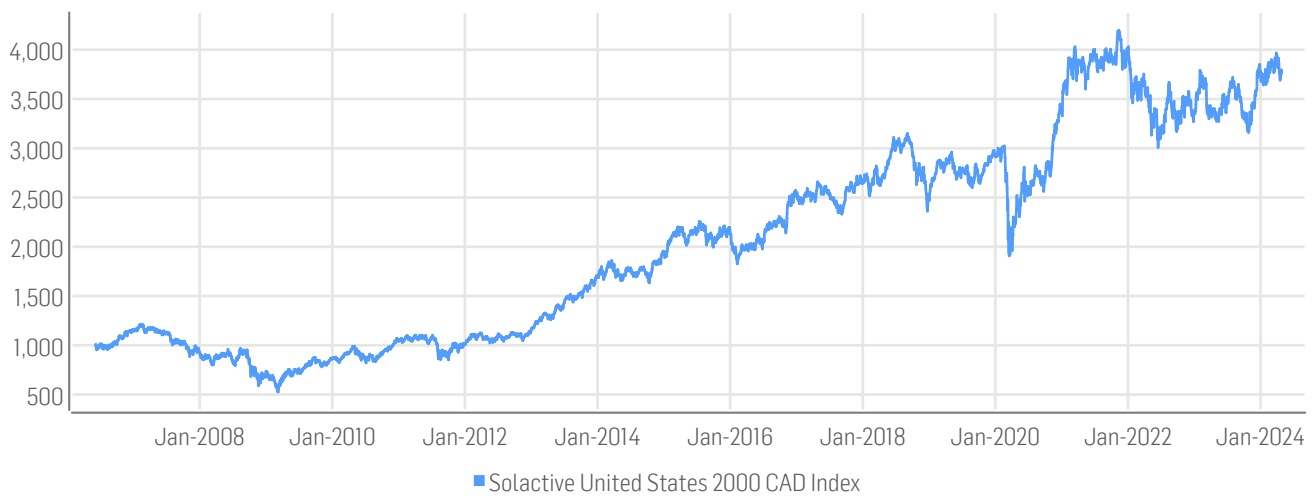
FACTSHEET - AS OF 26-Apr-2024

Solactive United States 2000 CAD Index

DESCRIPTION

The Solactive United States 2000 CAD Index intends to track the performance of the largest 1001 to 3000 companies from the United States stock market. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a price return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



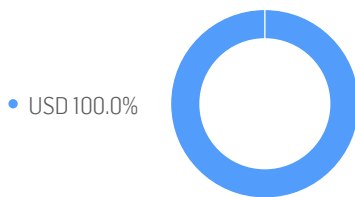
CHARACTERISTICS

ISIN / WKN	SLOF4M	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KCP	Last Price	3786.40
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.06.2006
Index Members	1981		

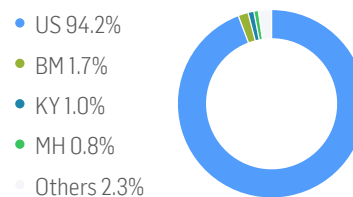
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.34%	1.28%	19.81%	14.48%	0.28%	278.64%
Performance (p.a.)						7.73%
Volatility (p.a.)	18.76%	19.26%	20.26%	18.38%	18.78%	24.59%
High	3967.33	3967.33	3967.33	3967.33	3967.33	4195.11
Low	3690.89	3648.21	3178.89	3160.37	3642.49	526.77
Max. Drawdown	-6.97%	-6.97%	-6.97%	-15.04%	-6.97%	-56.61%
VaR 95 \ 99				-26.3% \ -40.0%		-37.9% \ -64.7%
CVaR 95 \ 99				-34.1% \ -50.5%		-57.4% \ -97.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CARVANA CO	CVNA UN Equity	US	USD	0.37%
FORTRESS TRANSPORTATION & INFRASTRUCTURE INVESTORS LLC	FTAI UW Equity	KY	USD	0.32%
SPROUTS FARMERS MARKET INC	SFM UW Equity	US	USD	0.31%
VIKING THERAPEUTICS INC	VKTX UR Equity	US	USD	0.30%
ALLISON TRANSMISSION HOLDING	ALSN UN Equity	US	USD	0.30%
KIRBY CORP	KEX UN Equity	US	USD	0.30%
ESAB CORP	ESAB UN Equity	US	USD	0.28%
ABERCROMBIE & FITCH CO	ANF UN Equity	US	USD	0.27%
EQUITRANS MIDSTREAM CORP	ETRN UN Equity	US	USD	0.27%
BEACON ROOFING SUPPLY INC	BECN UW Equity	US	USD	0.26%

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