

FACTSHEET - AS OF 20-Aug-2025

Solactive United States 2000 CAD Index NTR

DESCRIPTION

The Solactive United States 2000 CAD Index NTR 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 net total return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



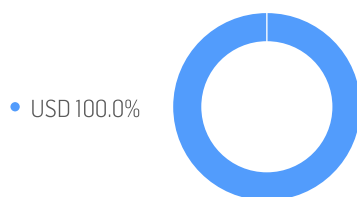
CHARACTERISTICS

ISIN / WKN	SL0F4N	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KCN	Last Price	5250.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.06.2006
Index Members	1972		

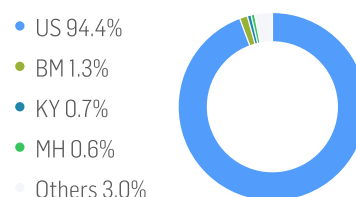
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.95%	11.02%	0.98%	6.99%	-1.77%	425.07%
Performance (p.a.)						9.02%
Volatility (p.a.)	18.36%	17.26%	28.71%	24.16%	26.23%	24.50%
High	5339.99	5339.99	5339.99	5674.50	5540.00	5674.50
Low	4982.40	4673.01	4136.94	4136.94	4136.94	540.37
Max. Drawdown	-4.16%	-4.16%	-20.44%	-27.10%	-25.33%	-55.74%
VaR 95 \ 99				-37.2% \ -68.8%		-37.6% \ -64.7%
CVaR 95 \ 99				-58.3% \ -115.2%		-57.2% \ -97.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
BLOOM ENERGY CORP	BE UN Equity	US	USD	0.41%
KRATOS DEFENSE & SECURITY SOLUTIONS INC	KTOS UW Equity	US	USD	0.40%
MP MATERIALS CORP	MP UN Equity	US	USD	0.35%
STERLING INFRASTRUCTURE INC	STRL UW Equity	US	USD	0.34%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.33%
FEDERAL SIGNAL CORP	FSS UN Equity	US	USD	0.31%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.30%
JBT MAREL CORPORATION	JBTM UN Equity	US	USD	0.30%
COEUR MINING INC	CDE UN Equity	US	USD	0.30%
GUARDANT HEALTH INC	GH UW Equity	US	USD	0.29%

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