

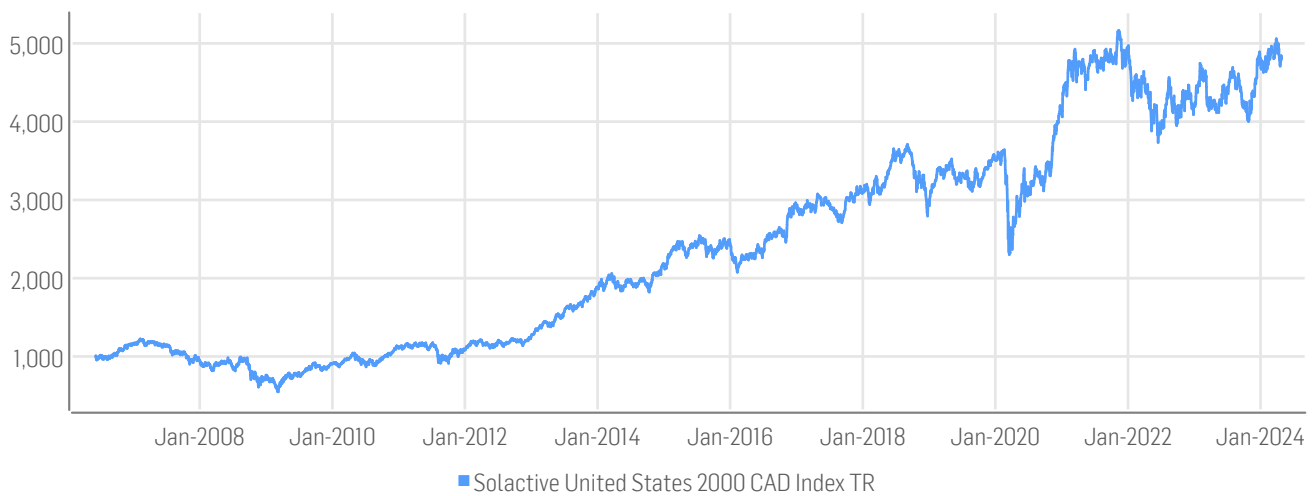
FACTSHEET - AS OF 26-Apr-2024

Solactive United States 2000 CAD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



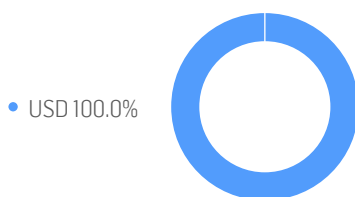
CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SL0F4P | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .SUSA2KCT | Last Price | 4831.34 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 1981 | | |

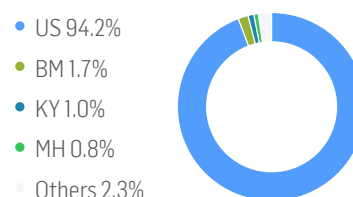
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -4.28% | 1.67% | 20.73% | 16.24% | 0.70% | 383.13% |
| Performance (p.a.) | | | | | | 9.21% |
| Volatility (p.a.) | 18.84% | 19.29% | 20.28% | 18.39% | 18.80% | 24.59% |
| High | 5059.58 | 5059.58 | 5059.58 | 5059.58 | 5059.58 | 5164.24 |
| Low | 4708.75 | 4637.66 | 4025.51 | 4001.78 | 4629.51 | 547.07 |
| Max. Drawdown | -6.93% | -6.93% | -6.93% | -14.72% | -6.93% | -55.31% |
| VaR 95 \ 99 | | | | -25.7% \ -39.9% | | -37.6% \ -64.7% |
| CVaR 95 \ 99 | | | | -34.1% \ -50.4% | | -57.3% \ -97.6% |

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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