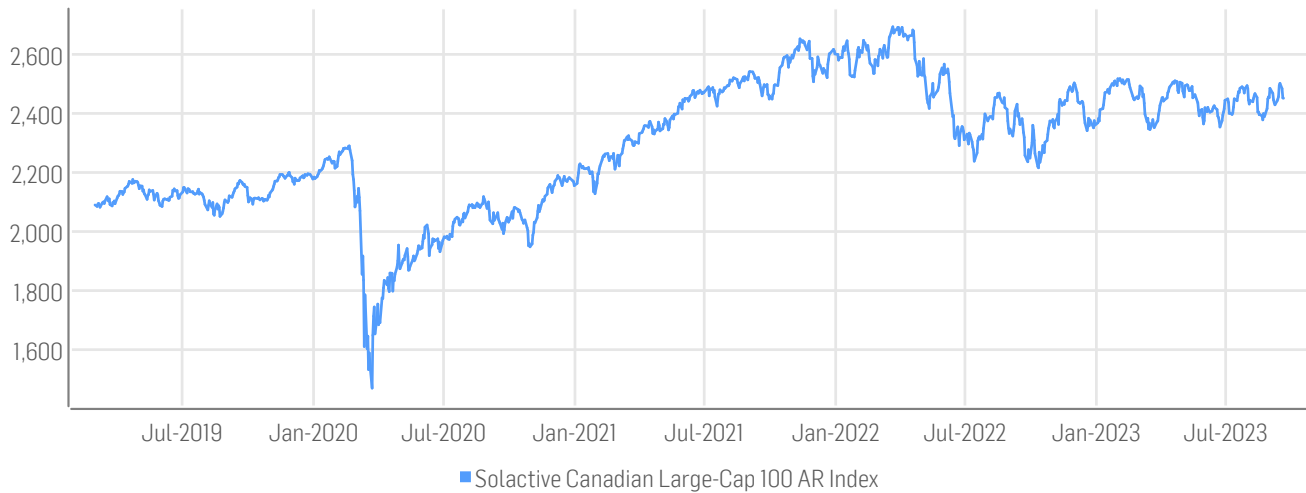


FACTSHEET - AS OF 20-Sep-2023

Solactive Canadian Large-Cap 100 AR Index

HISTORICAL PERFORMANCE



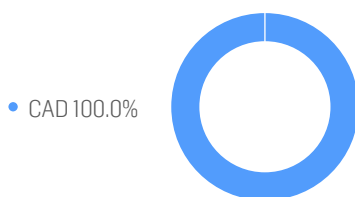
CHARACTERISTICS

ISIN / WKN	DE000SLOFJ16 / SLOFJ1	Base Value / Base Date	2090.08 Points / 01.03.2019
Bloomberg / Reuters	SOC100AR Index / .SOC100AR	Last Price	2451.36
Index Calculator	Solactive AG	Dividends	Adjusted Return(=GTR-100 idx points)
Index Type	Adjusted Return	Calculation	09:00am to 4:32pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.03.2019
Index Members	2		

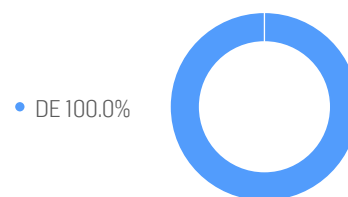
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.50%	3.31%	3.97%	8.57%	3.85%	17.29%
Performance (p.a.)						3.56%
Volatility (p.a.)	12.04%	11.40%	10.82%	12.68%	10.74%	18.80%
High	2501.85	2501.85	2510.46	2517.89	2517.89	2693.53
Low	2378.18	2353.96	2353.96	2215.83	2345.35	1469.66
Max. Drawdown	-2.25%	-4.65%	-6.23%	-6.85%	-6.85%	-35.82%
VaR 95 \ 99				-20.2% \ -30.9%		-22.9% \ -47.8%
CVaR 95 \ 99				-25.7% \ -31.7%		-44.6% \ -102.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CANADA LARGE CAP INDEX (GTR)	SOLCALCG Index	DE	CAD	100.01%
CAD-CASH	CAD-CASH	CA	CAD	-0.01%

DISCLAIMER

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