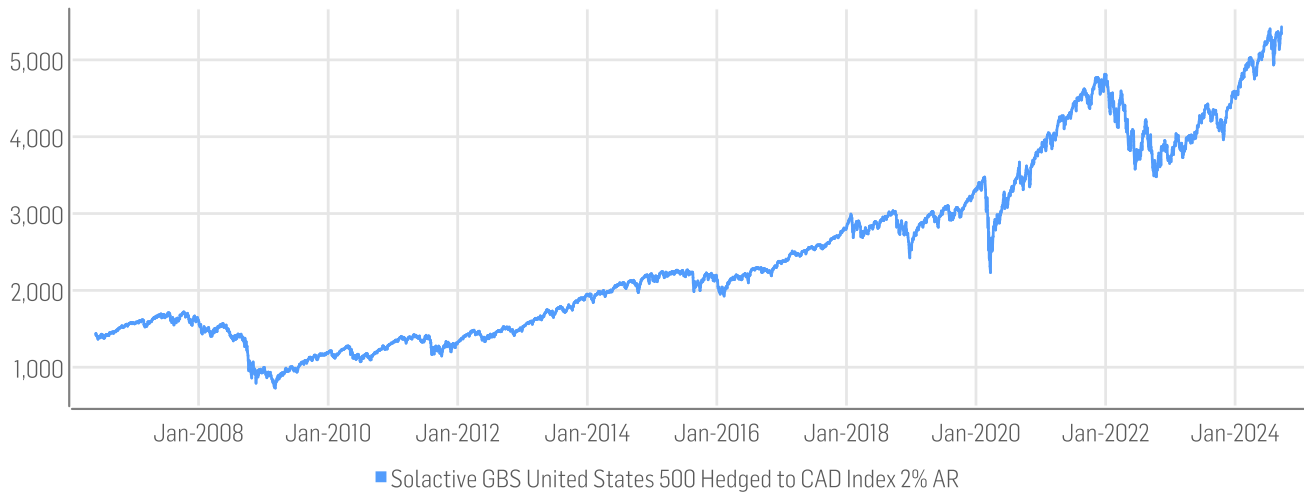


FACTSHEET - AS OF 19-Sep-2024

Solactive GBS United States 500 Hedged to CAD Index 2% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOKLW4 / SLOKLW	Base Value / Base Date	1418.9 Points / 2006.05.31
Bloomberg / Reuters	US500CE2 Index / .US500CE2	Last Price	5431.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2006.05.31
Index Members	0		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.96%	4.17%	8.26%	29.93%	18.59%	282.77%
Performance (p.a.)						7.61%
Volatility (p.a.)	14.90%	16.33%	13.89%	12.93%	13.14%	20.43%
High	5431.08	5431.08	5431.08	5431.08	5431.08	5431.08
Low	5135.50	4932.90	4750.58	3959.41	4496.55	727.50
Max. Drawdown	-4.35%	-8.72%	-8.72%	-8.72%	-8.72%	-57.70%
VaR 95 \ 99				-22.8% \ -35.0%		-30.4% \ -60.7%
CVaR 95 \ 99				-29.3% \ -43.5%		-51.2% \ -91.8%

COMPOSITION BY CURRENCIES

No data available

COMPOSITION BY COUNTRIES

No data available

TOP COMPONENTS AS OF 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%

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