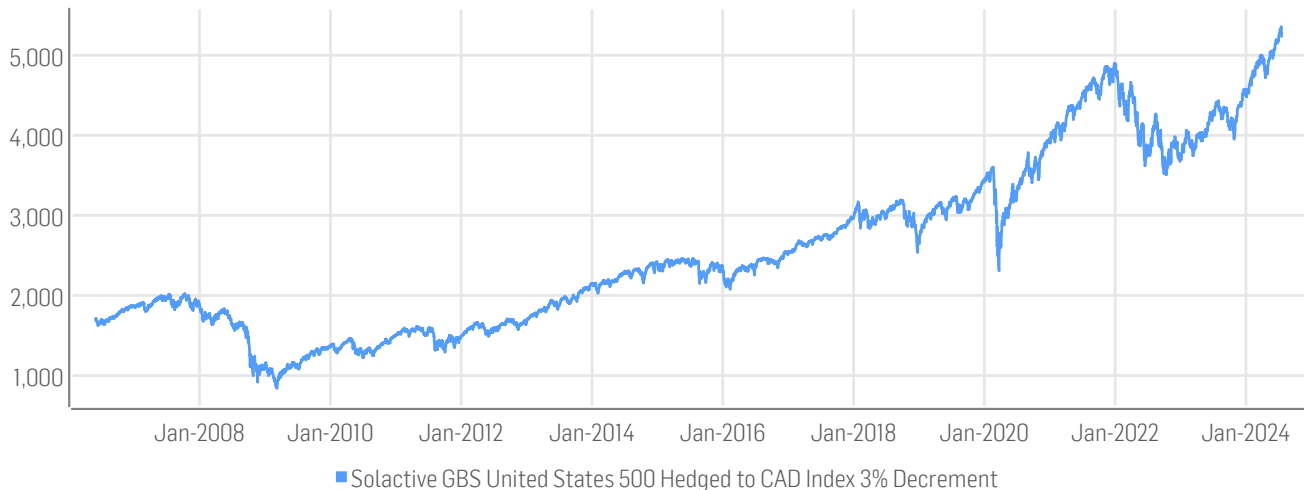


FACTSHEET - AS OF 18-Jul-2024

Solactive GBS United States 500 Hedged to CAD Index 3% Decrement

HISTORICAL PERFORMANCE



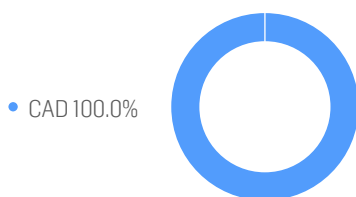
CHARACTERISTICS

ISIN / WKN	DE000SL0L581 / SL0L58	Base Value / Base Date	1690.19 Points / 2006.05.31
Bloomberg / Reuters	US500CE3 Index / .US500CE3	Last Price	5234.43
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	2		

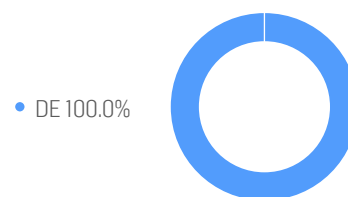
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	10.91%	13.16%	19.07%	14.69%	209.69%
Performance (p.a.)						6.43%
Volatility (p.a.)	9.36%	9.99%	10.96%	11.54%	10.96%	20.45%
High	5355.74	5355.74	5355.74	5355.74	5355.74	5355.74
Low	5152.58	4719.69	4625.79	3952.81	4480.48	842.50
Max. Drawdown	-2.27%	-2.27%	-5.66%	-10.78%	-5.66%	-58.31%
VaR 95 \ 99				-21.8% \ -26.3%		-30.3% \ -60.9%
CVaR 95 \ 99				-24.2% \ -27.0%		-51.3% \ -92.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	-0.01%

FACTSHEET - AS OF 18-Jul-2024
Solactive GBS United States 500 Hedged to CAD Index 3% Decrement

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