

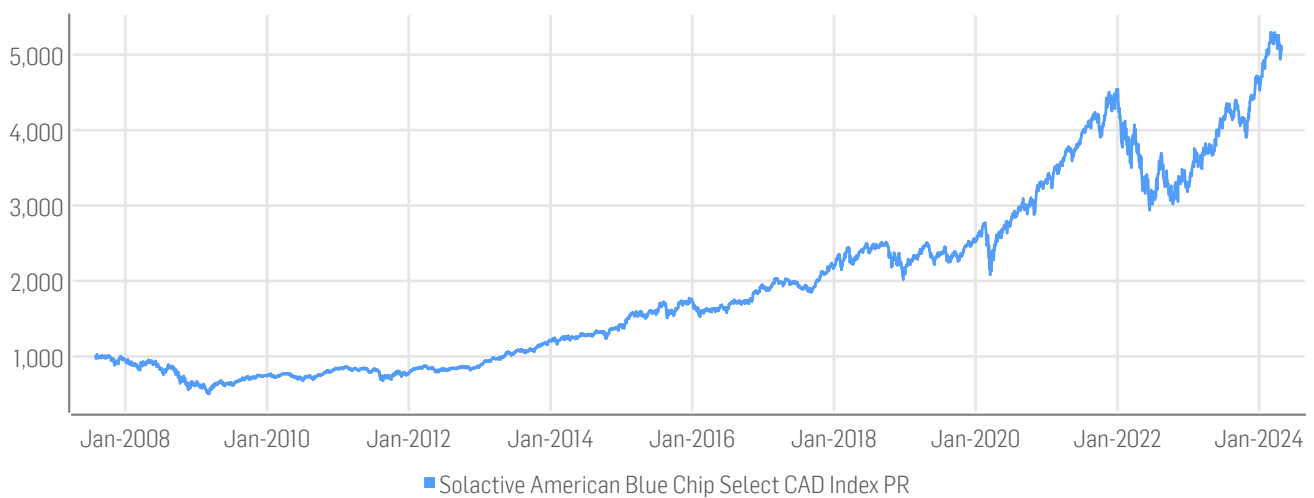
FACTSHEET - AS OF 26-Apr-2024

Solactive American Blue Chip Select CAD Index PR

DESCRIPTION

The Solactive American Blue Chip Select CAD Index PR intends to track the performance of 20 blue chip companies from the United States stock market. The index is reconstituted annually and reweighted quarterly. Constituents are equally weighted. The index is calculated as a price return index in CAD.

HISTORICAL PERFORMANCE



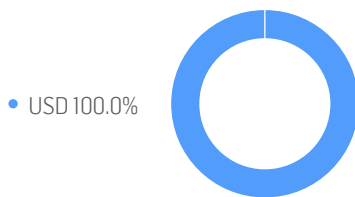
CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SL0LJR | Base Value / Base Date | 1000 Points / 01.08.2007 |
| Bloomberg / Reuters | / .SUSBSCP | Last Price | 5113.58 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 01.08.2007 |
| Index Members | 20 | | |

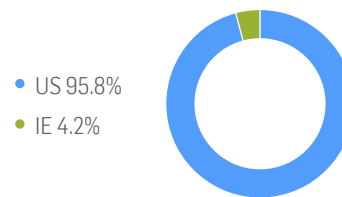
STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.85% | 4.67% | 30.90% | 35.79% | 9.38% | 411.36% |
| Performance (p.a.) | | | | | | 10.24% |
| Volatility (p.a.) | 17.94% | 15.83% | 15.71% | 16.00% | 15.62% | 23.27% |
| High | 5263.49 | 5294.14 | 5294.14 | 5294.14 | 5294.14 | 5294.14 |
| Low | 4941.23 | 4816.25 | 3940.70 | 3665.61 | 4530.40 | 502.64 |
| Max. Drawdown | -6.12% | -6.67% | -6.67% | -11.20% | -6.67% | -50.99% |
| VaR 95 \ 99 | | | | -25.9% \ -32.7% | | -35.2% \ -67.9% |
| CVaR 95 \ 99 | | | | -30.5% \ -35.9% | | -55.9% \ -92.7% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| APPLIED MATERIALS INC | AMAT UW Equity | US | USD | 6.35% |
| BROADCOM INC | AVGO UW Equity | US | USD | 5.82% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 5.78% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 5.56% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 5.47% |
| COSTCO WHOLESALE CORP | COST UW Equity | US | USD | 5.07% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 5.05% |
| DANAHER CORP | DHR UN Equity | US | USD | 5.02% |
| ANALOG DEVICES INC | ADI UW Equity | US | USD | 5.02% |
| THERMO FISHER SCIENTIFIC INC | TMO UN Equity | US | USD | 4.93% |

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