

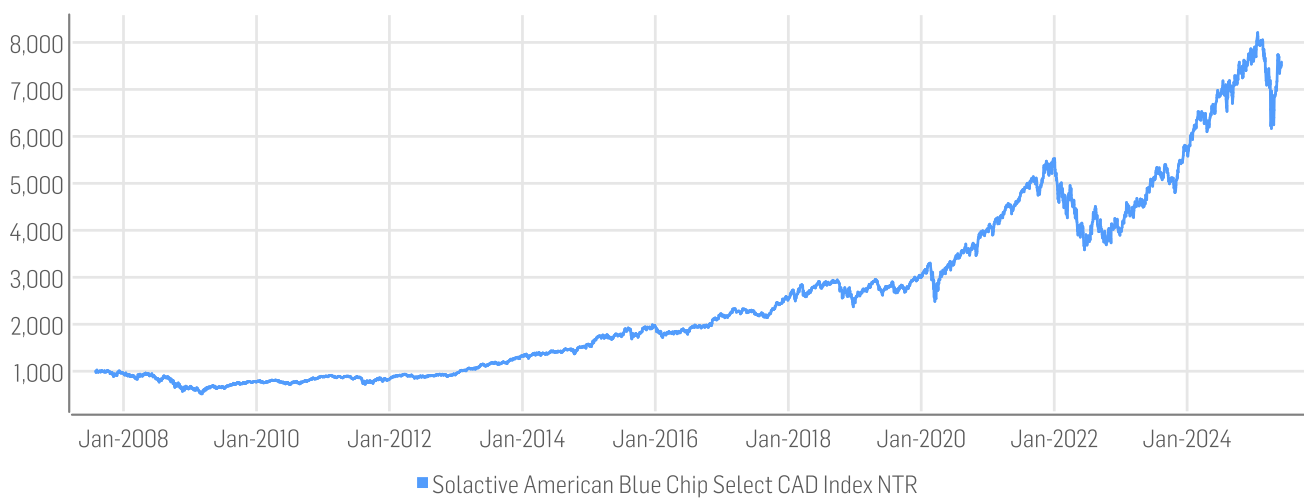
FACTSHEET - AS OF 03-Jun-2025

Solactive American Blue Chip Select CAD Index NTR

DESCRIPTION

The Solactive American Blue Chip Select CAD Index NTR 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 net total return index in CAD.

HISTORICAL PERFORMANCE



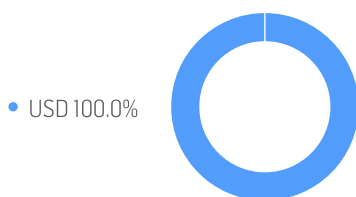
CHARACTERISTICS

ISIN / WKN	SL0LJS	Base Value / Base Date	1000 Points / 01.08.2007
Bloomberg / Reuters	/ .SUBSCN	Last Price	7583.69
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

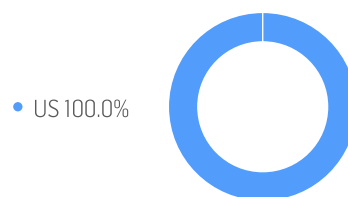
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.60%	-1.10%	-0.67%	13.39%	-0.19%	658.37%
Performance (p.a.)						12.03%
Volatility (p.a.)	27.77%	44.77%	34.69%	28.21%	36.49%	23.52%
High	7737.45	7737.45	8211.05	8211.05	8211.05	8211.05
Low	6973.76	6167.40	6167.40	6167.40	6167.40	517.01
Max. Drawdown	-5.14%	-19.57%	-24.89%	-24.89%	-24.89%	-49.63%
VaR 95 \ 99				-43.1% \ -86.8%		-35.5% \ -68.8%
CVaR 95 \ 99				-65.5% \ -123.8%		-56.3% \ -94.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	6.16%
INTUIT INC	INTU UW Equity	US	USD	5.69%
NVIDIA CORP	NVDA UW Equity	US	USD	5.48%
SERVICENOW INC	NOW UN Equity	US	USD	5.43%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.38%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.33%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	5.22%
META PLATFORMS INC	META UW Equity	US	USD	5.05%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.04%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.93%

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