

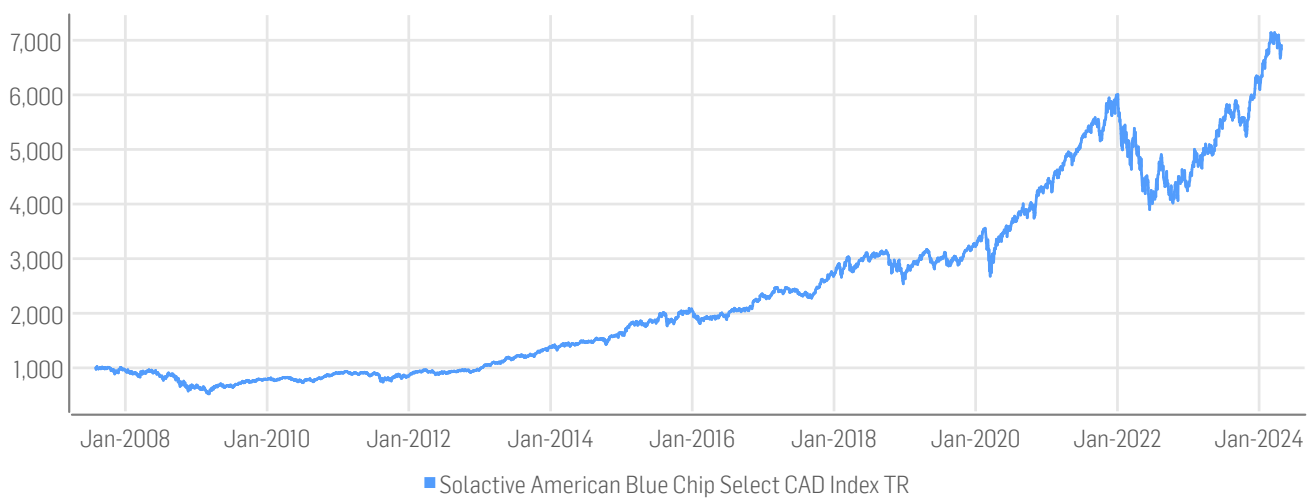
FACTSHEET - AS OF 26-Apr-2024

Solactive American Blue Chip Select CAD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



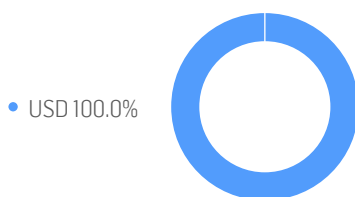
CHARACTERISTICS

ISIN / WKN	SL0LJT	Base Value / Base Date	1000 Points / 01.08.2007
Bloomberg / Reuters	/ .SUSBSCT	Last Price	6907.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

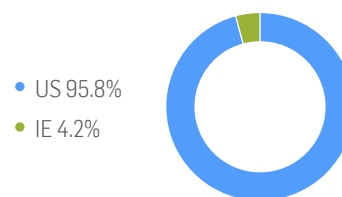
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.76%	5.01%	31.71%	37.34%	9.80%	590.76%
Performance (p.a.)						12.24%
Volatility (p.a.)	17.98%	15.88%	15.73%	16.01%	15.66%	23.27%
High	7103.39	7141.61	7141.61	7141.61	7141.61	7141.61
Low	6670.55	6484.58	5290.52	4895.71	6096.31	523.16
Max. Drawdown	-6.09%	-6.60%	-6.60%	-11.06%	-6.60%	-49.05%
VaR 95 \ 99				-25.9% \ -32.7%		-35.1% \ -67.4%
CVaR 95 \ 99				-30.4% \ -35.6%		-55.8% \ -92.5%

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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