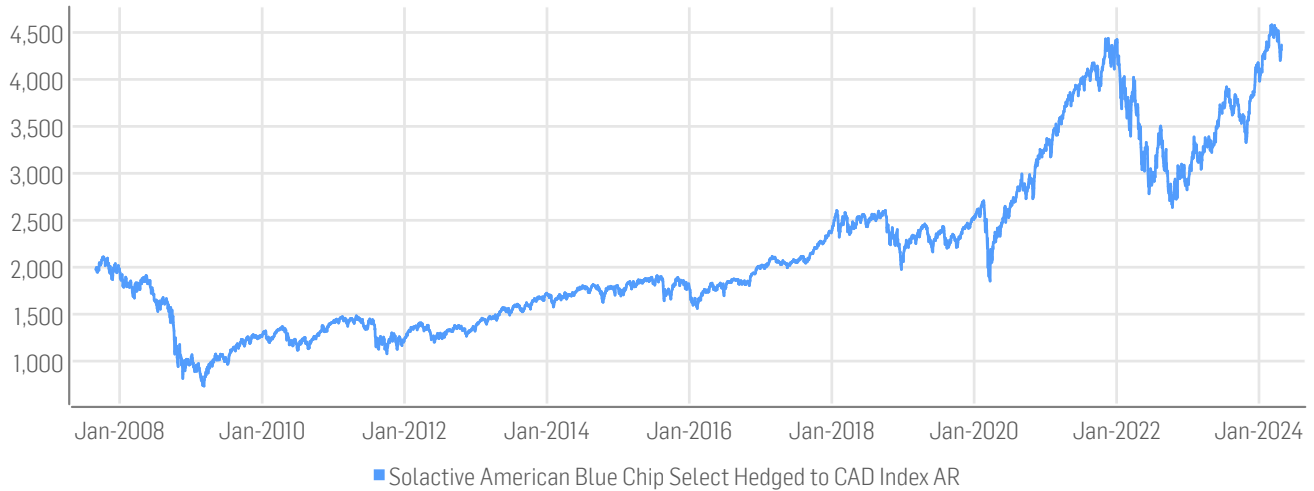


FACTSHEET - AS OF 26-Apr-2024

Solactive American Blue Chip Select Hedged to CAD Index AR

HISTORICAL PERFORMANCE



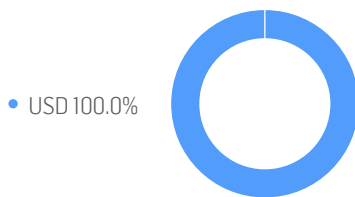
CHARACTERISTICS

ISIN / WKN	DE000SL0LJV8 / SL0LJV	Base Value / Base Date	1976.22 Points / 2007.08.31
Bloomberg / Reuters	SUSBSCAR Index / .SUSBSCAR	Last Price	4367.14
Index Calculator	Solactive AG	Dividends	75 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2007.08.31
Index Members	20		

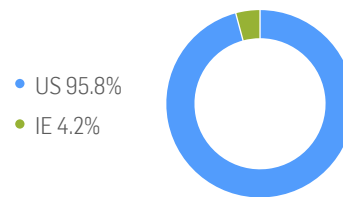
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.66%	2.63%	31.24%	32.25%	5.09%	120.98%
Performance (p.a.)						4.88%
Volatility (p.a.)	17.44%	15.97%	16.08%	16.38%	16.13%	24.77%
High	4545.77	4582.26	4582.26	4582.26	4582.26	4582.26
Low	4201.97	4201.97	3363.77	3222.36	3981.92	733.53
Max. Drawdown	-7.56%	-8.30%	-8.30%	-15.14%	-8.30%	-65.25%
VaR 95 \ 99				-27.7% \ -37.5%		-39.2% \ -74.7%
CVaR 95 \ 99				-32.2% \ -38.8%		-61.5% \ -106.6%

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%
INTUIT COM	INTU UW Equity	US	USD	4.89%
LOWES COS INC	LOW UN Equity	US	USD	4.88%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	4.82%
TJX COMPANIES INC	TJX UN Equity	US	USD	4.79%
BLACKSTONE INC	BX UN Equity	US	USD	4.72%
BLACKROCK INC	BLK UN Equity	US	USD	4.51%
S&P GLOBAL INC	SPGI UN Equity	US	USD	4.49%

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Company	Ticker	Country	Currency	Index Weight (%)
HOME DEPOT INC	HD UN Equity	US	USD	4.39%
APPLE INC	AAPL UW Equity	US	USD	4.25%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	4.17%

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