

FACTSHEET - AS OF 22-May-2025

Solactive GWO AR 2.22 Index

DESCRIPTION

Solactive GWO AR 2.22 Index aims to track the performance of the Solactive GWO GTR Index adjusted for a synthetic dividend of 2.22 index points per annum

HISTORICAL PERFORMANCE



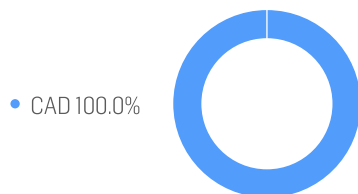
CHARACTERISTICS

ISIN / WKN	DE000SL0LQ84 / SL0LQ8	Base Value / Base Date	35.66 Points / 2013.08.22
Bloomberg / Reuters	SOGW0222 Index / .SOGW0222	Last Price	51.59
Index Calculator	Solactive AG	Dividends	2.22 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 2013.08.22
Index Members	1		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.66%	-0.96%	3.57%	20.85%	7.79%	44.67%
Performance (p.a.)						3.19%
Volatility (p.a.)	20.38%	21.46%	23.12%	19.37%	24.35%	20.09%
High	53.68	57.74	57.74	57.74	57.74	57.74
Low	50.16	50.16	45.65	39.19	45.65	20.07
Max. Drawdown	-6.56%	-13.13%	-13.13%	-13.13%	-13.13%	-52.69%
VaR 95 \ 99				-27.6% \ -43.6%		-26.4% \ -49.2%
CVaR 95 \ 99				-41.2% \ -69.1%		-47.4% \ -98.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	100.00%

DISCLAIMER

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