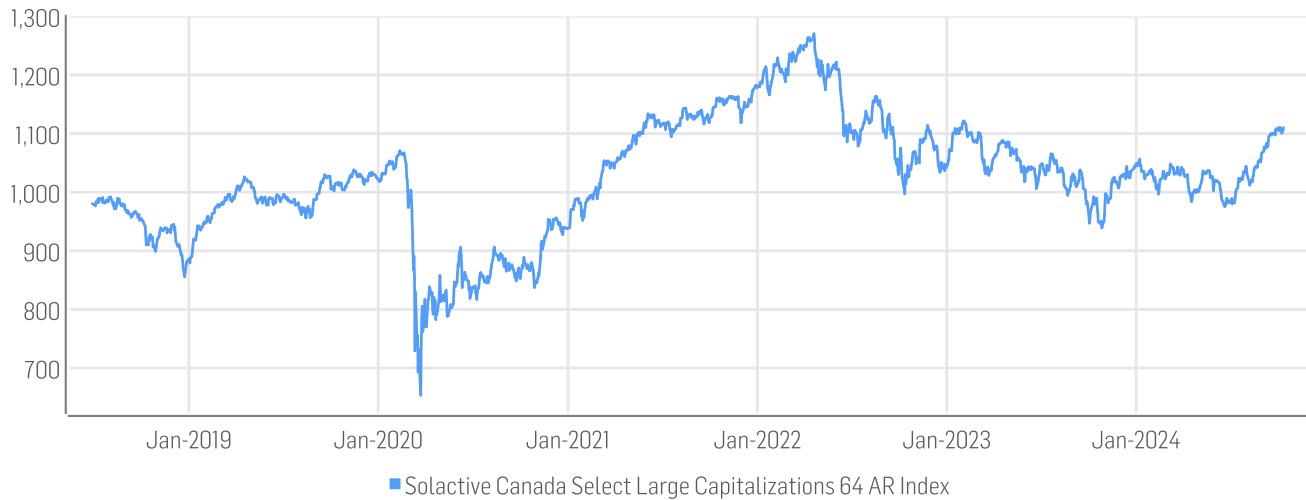


FACTSHEET - AS OF 11-Oct-2024

Solactive Canada Select Large Capitalizations 64 AR Index

HISTORICAL PERFORMANCE



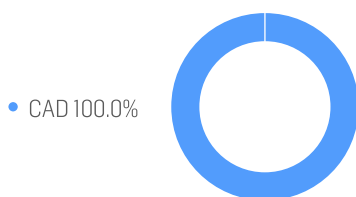
CHARACTERISTICS

ISIN / WKN	DE000SLOMLV2 / SLOMLV	Base Value / Base Date	980.54 Points / 06.29.2018
Bloomberg / Reuters	SOLCLC64 Index / .SOLCLC64	Last Price	1110.11
Index Calculator	Solactive AG	Dividends	64 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 06.29.2018
Index Members	2		

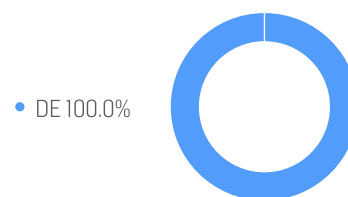
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.93%	10.54%	10.87%	12.20%	6.37%	34.62%
Performance (p.a.)						6.94%
Volatility (p.a.)	6.29%	7.63%	8.37%	9.86%	8.84%	12.42%
High	1110.51	1110.51	1110.51	1110.51	1110.51	1270.27
Low	1078.55	1007.02	975.63	938.97	975.63	788.31
Max. Drawdown	-0.89%	-3.07%	-5.88%	-7.62%	-7.62%	-26.08%
VaR 95 \ 99				-16.6% \ -25.2%		-21.6% \ -32.4%
CVaR 95 \ 99				-21.8% \ -27.0%		-28.8% \ -41.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Canada Select Large Capitalizations TR Index	SOLCLCT Index	DE	CAD	100.02%
CAD-CASH	CAD-CASH	CA	CAD	-0.02%

DISCLAIMER

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