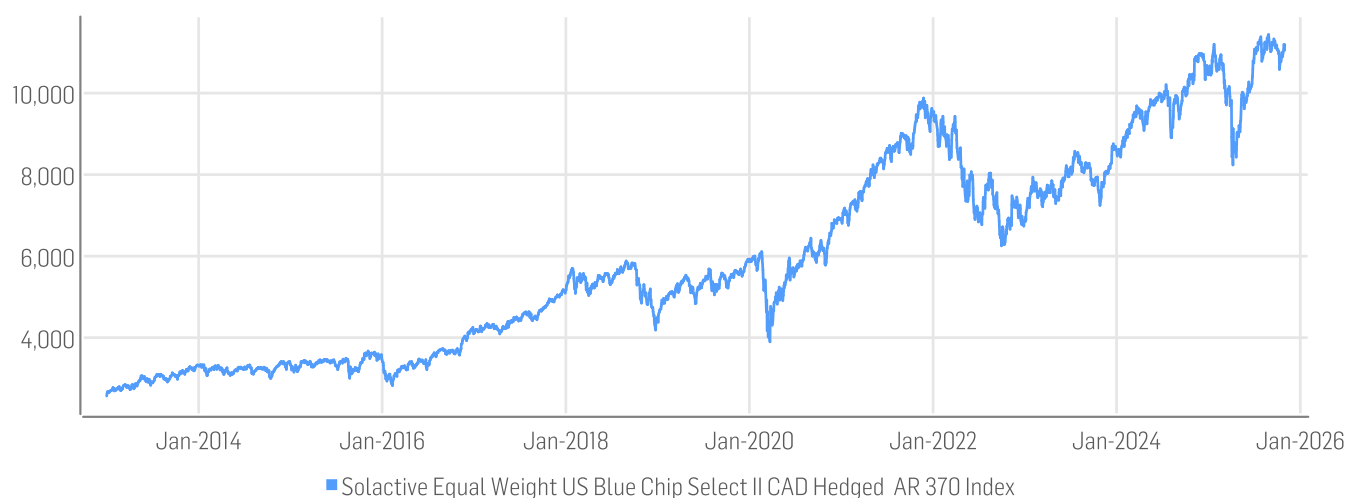


Solactive Equal Weight US Blue Chip Select II CAD Hedged AR 370 Index

DESCRIPTION

Solactive Equal Weight US Blue Chip Select II CAD Hedged AR 370 Index aims to track the performance of the Solactive Equal Weight US Blue Chip Select II CAD Hedged Index GTR adjusted for a synthetic dividend of 370 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

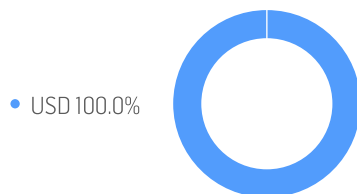
ISIN / WKN	DE000SLORYM3 / SLORYM	Base Value / Base Date	2568.7 Points / 31.12.2012
Bloomberg / Reuters	SOUBCH37 Index / .SOUBCH37	Last Price	11191.50
Index Calculator	Solactive AG	Dividends	370 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:58 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.2012
Index Members	10		

FACTSHEET - AS OF 31-Oct-2025
Solactive Equal Weight US Blue Chip Select II CAD Hedged AR 370 Index

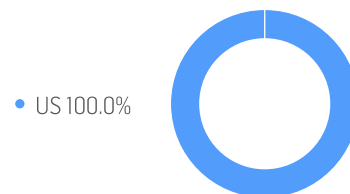
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.99%	3.80%	21.63%	7.26%	7.11%	335.69%
Performance (p.a.)						12.15%
Volatility (p.a.)	17.35%	14.27%	16.93%	24.10%	25.36%	21.94%
High	11192.20	11435.03	11435.03	11435.03	11435.03	11435.03
Low	10581.16	10581.16	9049.49	8237.55	8237.55	2568.70
Max. Drawdown	-4.54%	-7.47%	-7.47%	-26.44%	-26.44%	-36.71%
VaR 95 \ 99				-34.8% \ -85.9%		-34.0% \ -60.0%
CVaR 95 \ 99				-59.5% \ -120.8%		-52.9% \ -88.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 31-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	11.85%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	11.09%
AMAZON.COM INC	AMZN UW Equity	US	USD	10.69%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	10.65%
CITIGROUP INC	C UN Equity	US	USD	10.54%
CHEVRON CORP	CVX UN Equity	US	USD	10.29%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	9.31%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	8.66%
BLACKSTONE INC	BX UN Equity	US	USD	8.52%
NIKE INC	NKE UN Equity	US	USD	8.41%

FACTSHEET - AS OF 31-Oct-2025
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