

FACTSHEET - AS OF JULY 01, 2024

Solactive SmartB 100 Index

DESCRIPTION

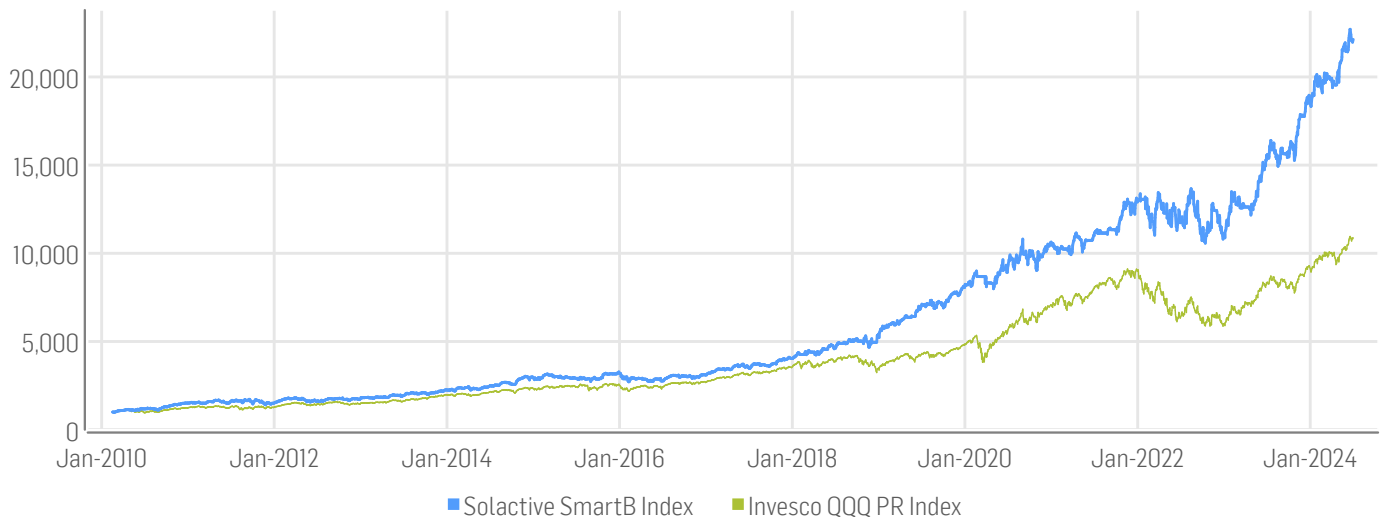
The Index strategy is based on a Smart B Algorithm provided by Azzilon Systems Canada Inc. It is set to liquidate long positions of the underlying instrument when the price movement reaches a certain degree of negative changes. It will stay cash until price movement is back to positive at which point it reenters a long position.

The underlying instrument is the Invesco QQQ Trust, one of the best established and typically one of the most actively traded ETFs in the world with an AUM of USD 124 billion. QQQ tracks a modified-market-cap-weighted index of 100 NASDAQ-listed stocks.

The Solactive SmartB 100 is an actively and systematically managed exposure to a passive investment; the QQQ. It varies from 125% exposure, when its SmartB algorithm indicates a positive trend, to 0% when it indicates a riskier period.

The methodology is accessible under: Guideline__SOLSB100-V1.pdf

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA3F6 / SLOA3F	Base Value / Base Date	1000 Points / 16.02.2010
Ticker / RIC	SOLSB100 Index / .SOLSB100	Last Price	22126.12
Calculation Agent	Solactive AG	52W High	22703.77
Index Type	Total Return	52W Low	14931.36
Index Currency	USD	Calculation	08:00 - 22:52 (CET), every 15 seconds
Index Members	2		

PERFORMANCE

As of July 01, 2024	Solactive SmartB 100 Index	QQQ
Effective Performance (1M)	3.15%	6.92%
Effective Performance (6M)	17.40%	17.68%
Effective Performance (1Y)	42.25%	30.50%
Effective Performance (3Y)	101.03%	35.97%
Effective Performance (5Y)	215.30%	154.73%
Annualized Performance (since Feb, 16 2010)	24.05%	18.07%
Annualized Volatility (since Feb, 16 2010)	19.55%	20.40%
Return over Risk (since Feb, 16 2010)	1.23	0.89
Maximum Drawdown (since Feb, 16 2010)	-22.67%	-35.62%

DETAILED HISTORICAL PERFORMANCE (MONTHLY)

Year	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Annual
2024	3.41%	1.84%	0.16%	-0.02%	7.92%	2.41%							17.40%
2023	13.22%	2.07%	-1.72%	1.25%	9.83%	10.78%	4.50%	-1.81%	-1.98%	0.10%	13.41%	6.11%	69.53%
2022	1.23%	-6.52%	6.83%	-5.81%	1.95%	-6.32%	8.77%	-3.14%	-13.29%	6.73%	8.62%	-10.54%	-13.85%
2021	-5.47%	1.85%	-0.10%	5.96%	-0.81%	2.31%	1.33%	1.86%	-0.62%	9.87%	1.79%	2.24%	21.31%
2020	1.09%	6.33%	-1.12%	-3.42%	8.51%	1.63%	3.97%	10.02%	-4.68%	-9.44%	10.99%	6.19%	31.74%
2019	6.91%	4.14%	-0.51%	6.91%	0.27%	7.50%	2.75%	-1.15%	1.65%	5.40%	3.52%	3.88%	49.37%
2018	6.55%	0.69%	1.43%	-0.92%	4.92%	1.60%	5.30%	4.54%	0.56%	-0.57%	-1.27%	7.07%	33.74%
2017	5.31%	5.12%	0.73%	3.39%	1.98%	-3.62%	5.67%	-0.40%	-1.08%	6.42%	2.42%	1.45%	30.47%
2016	-5.98%	-2.30%	-1.09%	-5.02%	4.41%	-3.94%	9.09%	1.13%	-0.23%	-1.19%	-1.19%	4.43%	-2.85%
2015	-2.10%	9.02%	-4.05%	-2.09%	0.14%	-1.06%	0.76%	-3.35%	1.16%	9.46%	0.60%	0.92%	8.74%
2014	-0.94%	5.90%	0.50%	-2.60%	1.93%	3.39%	3.26%	5.91%	-2.16%	9.31%	5.77%	-3.32%	29.45%
2013	3.79%	-1.14%	2.87%	0.69%	4.81%	-1.82%	7.41%	-1.58%	2.86%	-0.15%	5.21%	3.41%	29.20%
2012	10.44%	8.01%	0.34%	-0.84%	-8.86%	0.06%	2.24%	5.47%	1.12%	-3.21%	3.56%	-0.66%	17.54%
2011	0.20%	-0.70%	6.41%	4.35%	-2.74%	-1.95%	2.22%	5.27%	-12.29%	7.47%	-5.80%	-1.92%	-1.28%
2010		-0.62%	9.65%	2.54%	1.50%	3.77%	1.56%	-6.78%	16.02%	7.29%	2.23%	6.58%	51.12%

DETAILED HISTORICAL WEIGHTINGS

	QQQ	Cash
Jun-2024	85.5%	14.5%
May-2024	120.4%	-20.4%
Apr-2024	80.1%	19.9%
Mar-2024	94.3%	5.7%
Feb-2024	94.4%	5.6%
Jan-2024	117.9%	-17.9%
Dec-2023	94.9%	5.1%
Nov-2023	123.8%	-23.8%
Oct-2023	113.2%	-13.2%
Sep-2023	62.4%	37.6%
Aug-2023	119.4%	-19.4%
Jul-2023	117.6%	-17.6%
Jun-2023	112.7%	-12.7%
May-2023	125.0%	-25.0%
Apr-2023	52.7%	47.3%
Mar-2023	75.5%	24.5%
Feb-2023	91.3%	8.7%
Jan-2023	123.7%	-23.7%
Dec-2022	112.8%	-12.8%
Nov-2022	76.0%	24.0%
Oct-2022	113.0%	-13.0%
Sep-2022	125.1%	-25.1%
Aug-2022	115.5%	-15.5%
Jul-2022	94.9%	5.1%
Jun-2022	109.2%	-9.2%
May-2022	97.7%	2.3%
Apr-2022	68.7%	31.3%
Mar-2022	111.8%	-11.8%
Feb-2022	119.4%	-19.4%
Jan-2022	37.1%	62.9%
Dec-2021	108.9%	-8.9%
Nov-2021	107.3%	-7.3%
Oct-2021	124.7%	-24.7%
Sep-2021	41.8%	58.2%
Aug-2021	28.5%	71.5%

	QQQ	Cash
Jul-2021	102.0%	-2.0%
Jun-2021	45.8%	54.2%
May-2021	100.8%	-0.8%
Apr-2021	95.3%	4.7%
Mar-2021	71.4%	28.6%
Feb-2021	73.5%	26.5%
Jan-2021	79.7%	20.3%
Dec-2020	119.7%	-19.7%
Nov-2020	113.1%	-13.1%
Oct-2020	103.1%	-3.1%
Sep-2020	78.5%	21.5%
Aug-2020	113.9%	-13.9%
Jul-2020	97.6%	2.4%
Jun-2020	98.6%	1.4%
May-2020	129.2%	-29.2%
Apr-2020	24.9%	75.1%
Mar-2020	18.0%	82.0%
Feb-2020	91.7%	8.3%
Jan-2020	89.1%	10.9%
Dec-2019	119.7%	-19.7%
Nov-2019	118.8%	-18.8%
Oct-2019	124.8%	-24.8%
Sep-2019	94.6%	5.4%
Aug-2019	92.3%	7.7%
Jul-2019	102.9%	-2.9%
Jun-2019	106.9%	-6.9%
May-2019	16.9%	83.1%
Apr-2019	125.8%	-25.8%
Mar-2019	83.3%	16.7%
Feb-2019	111.6%	-11.6%
Jan-2019	104.4%	-4.4%
Dec-2018	45.2%	54.8%
Nov-2018	99.8%	0.2%
Oct-2018	43.2%	56.8%
Sep-2018	105.6%	-5.6%

	QQQ	Cash
Aug-2018	109.0%	-9.0%
Jul-2018	83.1%	16.9%
Jun-2018	107.1%	-7.1%
May-2018	85.6%	14.4%
Apr-2018	78.6%	21.4%
Mar-2018	66.0%	34.0%
Feb-2018	39.4%	60.6%
Jan-2018	101.3%	-1.3%
Dec-2017	69.0%	31.0%
Nov-2017	124.6%	-24.6%
Oct-2017	107.3%	-7.3%
Sep-2017	93.6%	6.4%
Aug-2017	93.2%	6.8%
Jul-2017	119.6%	-19.6%
Jun-2017	114.3%	-14.3%
May-2017	102.1%	-2.1%
Apr-2017	124.6%	-24.6%
Mar-2017	97.9%	2.1%
Feb-2017	118.8%	-18.8%
Jan-2017	119.7%	-19.7%
Dec-2016	95.4%	4.6%
Nov-2016	119.8%	-19.8%
Oct-2016	107.2%	-7.2%
Sep-2016	101.6%	-1.6%
Aug-2016	108.1%	-8.1%
Jul-2016	111.7%	-11.7%
Jun-2016	56.9%	43.1%
May-2016	100.0%	0.0%
Apr-2016	76.9%	23.1%
Mar-2016	74.8%	25.2%
Feb-2016	100.3%	-0.3%
Jan-2016	111.7%	-11.7%
Dec-2015	45.9%	54.1%
Nov-2015	75.5%	24.5%
Oct-2015	109.3%	-9.3%

	QQQ	Cash
Sep-2015	82.6%	17.4%
Aug-2015	59.7%	40.3%
Jul-2015	91.2%	8.8%
Jun-2015	74.1%	25.9%
May-2015	62.7%	37.3%
Apr-2015	89.7%	10.3%
Mar-2015	62.4%	37.6%
Feb-2015	124.0%	-24.0%
Jan-2015	94.0%	6.0%
Dec-2014	126.5%	-26.5%
Nov-2014	126.4%	-26.4%
Oct-2014	60.3%	39.7%
Sep-2014	77.5%	22.5%
Aug-2014	113.8%	-13.8%
Jul-2014	114.1%	-14.1%
Jun-2014	113.6%	-13.6%
May-2014	102.3%	-2.3%
Apr-2014	114.1%	-14.1%
Mar-2014	59.7%	40.3%
Feb-2014	124.8%	-24.8%
Jan-2014	95.9%	4.1%
Dec-2013	118.8%	-18.8%
Nov-2013	93.6%	6.4%
Oct-2013	82.2%	17.8%
Sep-2013	87.6%	12.4%
Aug-2013	85.4%	14.6%
Jul-2013	102.9%	-2.9%
Jun-2013	50.0%	50.0%
May-2013	96.5%	3.5%
Apr-2013	96.7%	3.3%
Mar-2013	99.5%	0.5%
Feb-2013	85.3%	14.7%
Jan-2013	94.7%	5.3%
Dec-2012	49.5%	50.5%
Nov-2012	117.3%	-17.3%

	QQQ	Cash
Oct-2012	94.7%	5.3%
Sep-2012	85.3%	14.7%
Aug-2012	109.9%	-9.9%
Jul-2012	102.1%	-2.1%
Jun-2012	101.3%	-1.3%
May-2012	119.3%	-19.3%
Apr-2012	106.4%	-6.4%
Mar-2012	90.9%	9.1%
Feb-2012	123.6%	-23.6%
Jan-2012	123.5%	-23.5%
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May-2011	101.1%	-1.1%
Apr-2011	118.5%	-18.5%
Mar-2011	54.8%	45.2%
Feb-2011	79.4%	20.6%
Jan-2011	100.3%	-0.3%
Dec-2010	113.2%	-13.2%
Nov-2010	112.4%	-12.4%
Oct-2010	106.2%	-6.2%
Sep-2010	124.0%	-24.0%
Aug-2010	108.3%	-8.3%
Jul-2010	78.5%	21.5%
Jun-2010	84.2%	15.8%
May-2010	68.9%	31.1%
Apr-2010	107.5%	-7.5%
Mar-2010	125.3%	-25.3%
Feb-2010	46.9%	53.1%

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