

FACTSHEET - AS OF 18-Jun-2024

Solactive Canadian Large-Cap 3.0% AR Index (Cap-Weighted Version)

HISTORICAL PERFORMANCE



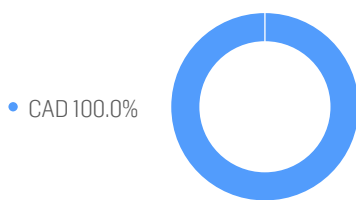
CHARACTERISTICS

ISIN / WKN	DE000SLOA5V8 / SLOA5V	Base Value / Base Date	1000.0 Points / 07.02.2007
Bloomberg / Reuters	SOLCALAR Index / .SOLCALAR	Last Price	1688.73
Index Calculator	Solactive AG	Dividends	3% AR
Index Type	Adjusted Return	Calculation	09:00am to 4:32 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	2		

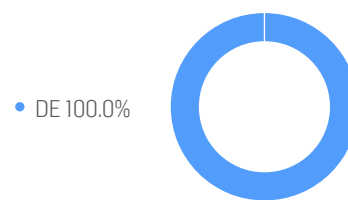
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.73%	-2.88%	3.66%	11.84%	2.49%	68.87%
Performance (p.a.)						3.06%
Volatility (p.a.)	10.83%	9.38%	9.49%	10.99%	9.50%	17.95%
High	1753.78	1755.73	1755.73	1755.73	1755.73	1755.73
Low	1688.46	1688.46	1621.21	1467.97	1621.21	602.49
Max. Drawdown	-3.75%	-3.83%	-3.83%	-8.76%	-3.83%	-48.16%
VaR 95 \ 99				-19.0% \ -31.9%		-26.4% \ -52.0%
CVaR 95 \ 99				-25.4% \ -35.0%		-44.7% \ -84.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CANADA LARGE CAP INDEX (GTR)	SOLCALCG Index	DE	CAD	100.01%
CAD-CASH	CAD-CASH	CA	CAD	-0.01%

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