

FACTSHEET - Solactive GBS United States 500 CAD Index

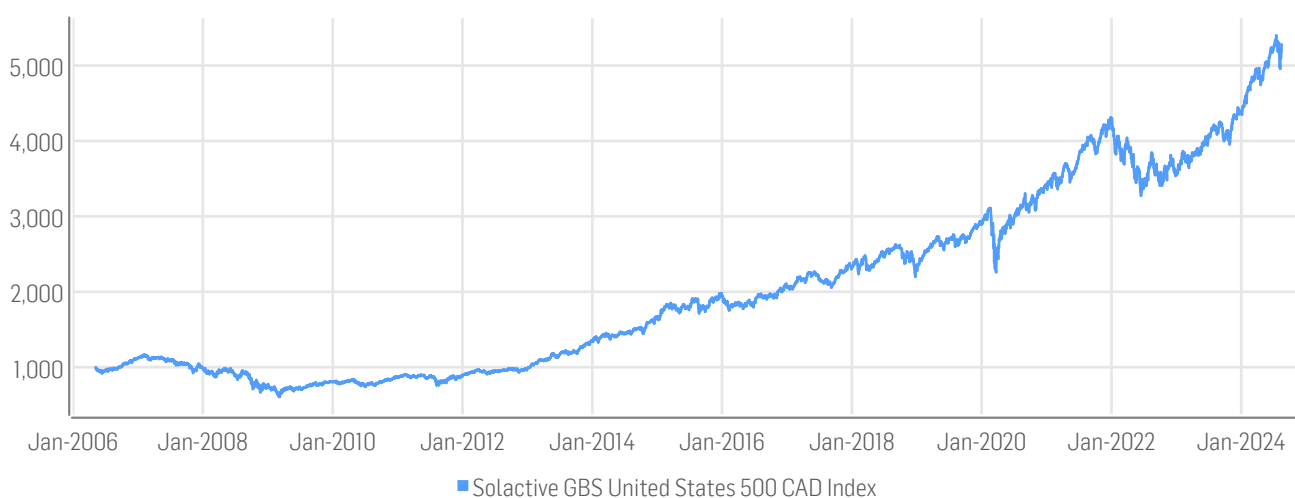
AS OF 15-Aug-2024



DESCRIPTION

The Solactive GBS United States 500 Index intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a price return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|--------|--------|---------|--------|--------|--------|
| Performance | 20.73% | 22.22% | -15.39% | 24.19% | 17.81% | 22.65% |

CHARACTERISTICS

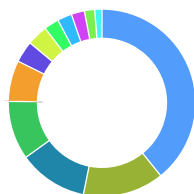
| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOBBG7 / SLOBBG | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | /.US500C | Last Price | 5281.23 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | CAD | History | Available daily back to 08.05.2006 |
| Index Members | 505 | | |

STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.16% | 5.18% | 12.39% | 27.99% | 20.73% | 428.12% |
| Performance (p.a.) | | | | | | 9.54% |
| Volatility (p.a.) | 22.28% | 14.83% | 13.25% | 12.73% | 12.91% | 19.36% |
| High | 5397.83 | 5397.83 | 5397.83 | 5397.83 | 5397.83 | 5397.83 |
| Low | 4957.46 | 4957.46 | 4678.57 | 3956.80 | 4349.49 | 605.83 |
| Max. Drawdown | -8.16% | -8.16% | -8.16% | -8.16% | -8.16% | -48.01% |
| VaR 95 \ 99 | | | | -18.9% \ -34.1% | | -28.7% \ -53.2% |
| CVaR 95 \ 99 | | | | -27.7% \ -43.0% | | -46.4% \ -80.0% |

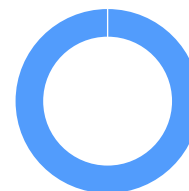
COMPOSITION BY SECTORS

- Technology 39.2%
- Finance 14.0%
- Healthcare 11.9%
- Consumer Non-Cyclicals 10.1%
- Industrials 7.1%
- Consumer Cyclicals 3.7%
- Energy 3.6%
- Consumer Services 2.6%
- Non-Energy Materials 2.5%
- Utilities 2.3%
- Business Services 1.8%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 15-Aug-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 6.89% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 6.56% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 6.17% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 3.50% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.52% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.01% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.82% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 1.68% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.60% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.29% |

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