

# FACTSHEET - AS OF 19-Jun-2024

## Solactive Canada Energy Select 65 AR Index

### HISTORICAL PERFORMANCE



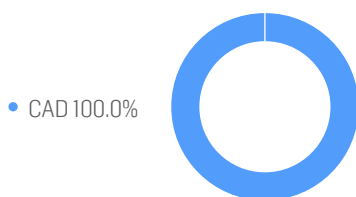
### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SL0L7D9 / SL0L7D      | Base Value / Base Date | 1064.27 Points / 05.15.2019                |
| Bloomberg / Reuters | SOCAEN65 Index / .SOCAEN65 | Last Price             | 1552.86                                    |
| Index Calculator    | Solactive AG               | Dividends              | 65 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 05.15.2019         |
| Index Members       | 6                          |                        |  |

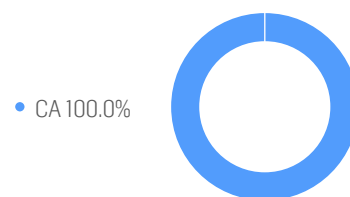
## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception   |
|--------------------|---------|---------|---------|-----------------|---------|-------------------|
| Performance        | -7.17%  | -0.43%  | 14.46%  | 29.28%          | 14.34%  | 110.88%           |
| Performance (p.a.) |         |         |         |                 |         | 19.00%            |
| Volatility (p.a.)  | 24.31%  | 20.38%  | 20.78%  | 22.13%          | 20.91%  | 45.72%            |
| High               | 1695.14 | 1737.63 | 1737.63 | 1737.63         | 1737.63 | 1737.63           |
| Low                | 1528.93 | 1528.93 | 1313.06 | 1223.96         | 1313.06 | 264.34            |
| Max. Drawdown      | -9.81%  | -12.01% | -12.01% | -15.26%         | -12.01% | -64.10%           |
| VaR 95 \ 99        |         |         |         | -35.0% \ -67.9% |         | -58.2% \ -113.5%  |
| CVaR 95 \ 99       |         |         |         | -50.6% \ -73.0% |         | -106.6% \ -229.8% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jun-2024

| Company                    | Ticker        | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| SUNCOR ENERGY INC          | SU CT Equity  | CA      | CAD      | 31.54%           |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA      | CAD      | 28.25%           |
| CENOVUS ENERGY INC         | CVE CT Equity | CA      | CAD      | 16.19%           |
| TOURMALINE OIL CORP        | TOU CT Equity | CA      | CAD      | 10.08%           |
| IMPERIAL OIL LTD           | IMO CT Equity | CA      | CAD      | 7.04%            |
| ARC RESOURCES LTD          | ARX CT Equity | CA      | CAD      | 6.91%            |

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