

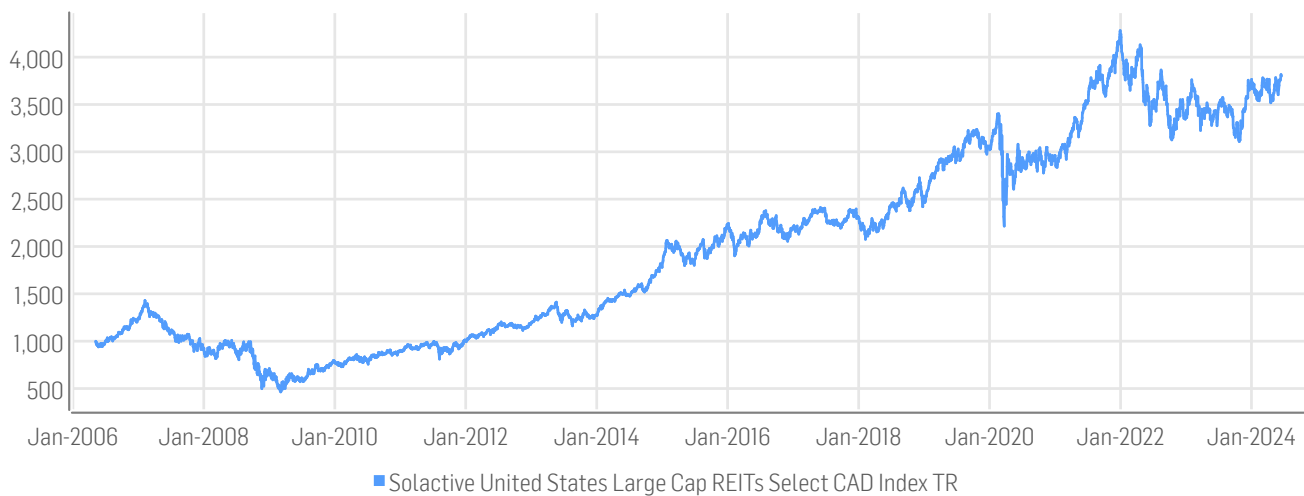
FACTSHEET - AS OF 17-Jun-2024

Solactive United States Large Cap REITs Select CAD Index TR

DESCRIPTION

The Solactive United States Large Cap REITs Select CAD Index TR intends to track the performance of the largest 20 REITs from the United States stock markets and is based on the Solactive Global Benchmark Series. Constituents are equally weighted. The index is calculated as a total return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



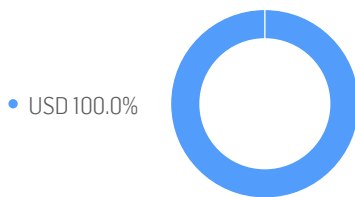
CHARACTERISTICS

ISIN / WKN	SL0MC7	Base Value / Base Date	Points / 08.05.2006
Bloomberg / Reuters	/ .SUSLRCTR	Last Price	3800.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	20		

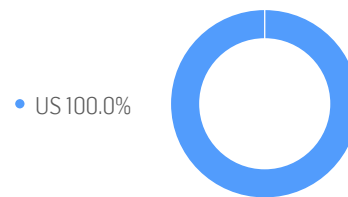
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.89%	2.67%	4.10%	16.05%	2.99%	280.07%
Performance (p.a.)						7.65%
Volatility (p.a.)	17.87%	16.94%	15.94%	17.01%	16.19%	27.81%
High	3816.77	3816.77	3816.77	3816.77	3816.77	4281.14
Low	3602.32	3517.59	3517.59	3107.43	3517.59	464.13
Max. Drawdown	-4.38%	-6.63%	-6.98%	-13.05%	-6.98%	-67.56%
VaR 95 \ 99				-25.7% \ -37.4%		-36.9% \ -88.5%
CVaR 95 \ 99				-33.7% \ -49.5%		-66.8% \ -129.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	5.81%
VENTAS INC	VTR UN Equity	US	USD	5.72%
WELLTOWER INC	WELL UN Equity	US	USD	5.60%
IRON MTN INC	IRM UN Equity	US	USD	5.47%
AVALONBAY COMMUNITIES INC	AVB UN Equity	US	USD	5.46%
EQUITY RESIDENTIAL	EQR UN Equity	US	USD	5.34%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	5.23%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	5.20%
INVITATION HOMES INC	INVH UN Equity	US	USD	5.03%
PUBLIC STORAGE	PSA UN Equity	US	USD	4.93%

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