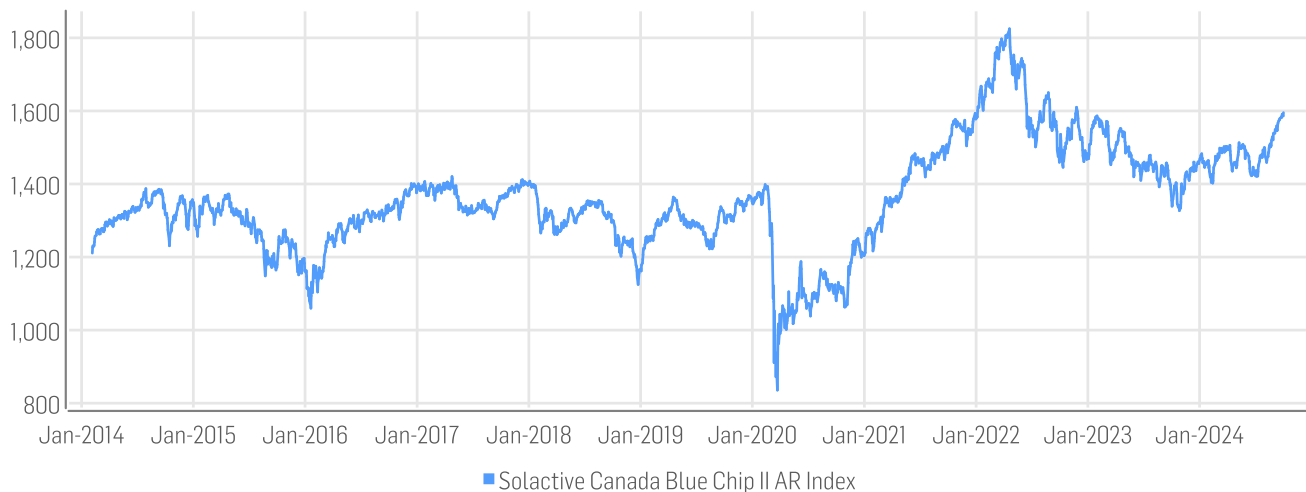


# FACTSHEET - AS OF 01-Oct-2024

## Solactive Canada Blue Chip II AR Index

### HISTORICAL PERFORMANCE



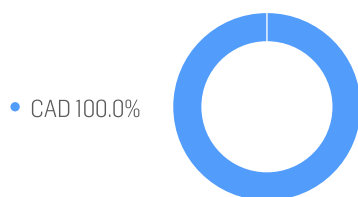
### CHARACTERISTICS

ISIN / WKN	DE000SLOMLU4 / SLOMLU	Base Value / Base Date	1210.72 Points / 02.05.2014
Bloomberg / Reuters	SOCABC2A Index / .SOCABC2A	Last Price	1595.33
Index Calculator	Solactive AG	Dividends	95 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 02.05.2014
Index Members	2		

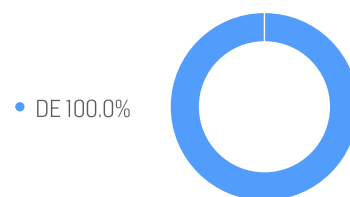
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.64%	11.21%	6.78%	17.44%	9.61%	21.41%
Performance (p.a.)						1.88%
Volatility (p.a.)	6.15%	7.90%	9.22%	10.70%	9.50%	17.30%
High	1595.33	1595.33	1595.33	1595.33	1595.33	1824.96
Low	1538.87	1420.99	1420.99	1327.01	1402.36	835.65
Max. Drawdown	-0.86%	-2.72%	-6.08%	-6.08%	-6.08%	-41.17%
VaR 95 \ 99				-17.1% \ -27.2%		-23.7% \ -41.0%
CVaR 95 \ 99				-22.3% \ -29.9%		-39.6% \ -78.6%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 01-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CANADA BLUE CHIP II GTR INDEX	SOCABC2T Index	DE	CAD	100.00%
CAD-CASH	CAD-CASH	CA	CAD	0.00%

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