

FACTSHEET - AS OF 23-Aug-2024

Solactive Canada Blue Chip II AR Index

HISTORICAL PERFORMANCE



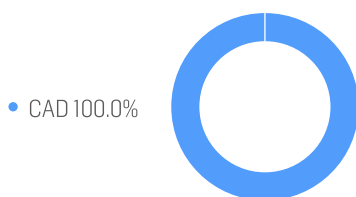
CHARACTERISTICS

ISIN / WKN	DE000SLOMLU4 / SLOMLU	Base Value / Base Date	1210.72 Points / 02.05.2014
Bloomberg / Reuters	SOCABC2A Index / .SOCABC2A	Last Price	1519.21
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		

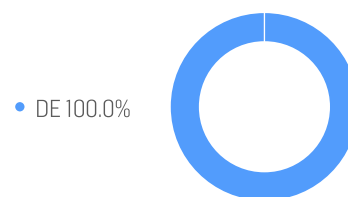
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.12%	1.38%	3.00%	4.87%	4.38%	15.62%
Performance (p.a.)						1.42%
Volatility (p.a.)	8.62%	9.97%	9.35%	11.49%	9.83%	17.37%
High	1519.21	1519.21	1519.21	1519.21	1519.21	1824.96
Low	1459.00	1420.99	1420.99	1327.01	1402.36	835.65
Max. Drawdown	-2.72%	-5.44%	-6.08%	-8.95%	-6.08%	-41.17%
VaR 95 \ 99				-18.4% \ -27.8%		-23.7% \ -41.9%
CVaR 95 \ 99				-24.7% \ -34.0%		-39.7% \ -80.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Aug-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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