

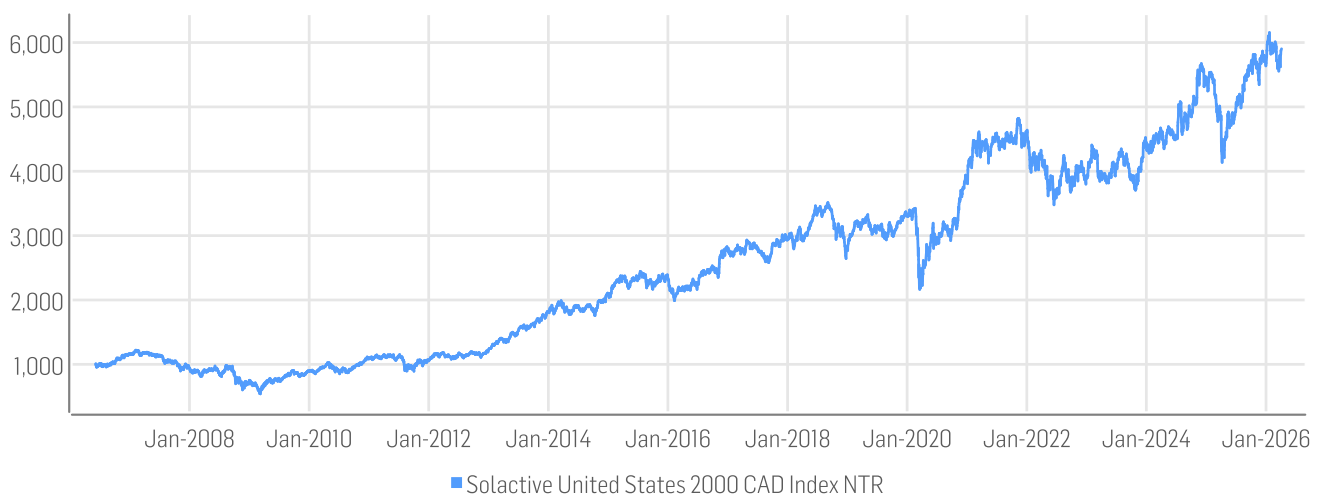
FACTSHEET - AS OF 06-Apr-2026

Solactive United States 2000 CAD Index NTR

DESCRIPTION

The Solactive United States 2000 CAD Index NTR intends to track the performance of the largest 1001 to 3000 companies from the United States stock market. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a net total return index in CAD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOF4N	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/.SUSA2KCN	Last Price	5903.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.06.2006
Index Members	1984		

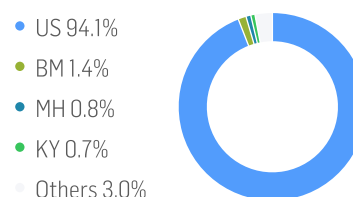
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.30%	0.47%	3.39%	38.02%	4.74%	490.33%
Performance (p.a.)						9.37%
Volatility (p.a.)	21.15%	20.24%	19.96%	19.54%	20.12%	24.36%
High	5903.32	6155.75	6155.75	6155.75	6155.75	6155.75
Low	5555.61	5555.61	5344.97	4210.73	5555.61	540.37
Max. Drawdown	-2.99%	-9.75%	-9.75%	-9.75%	-9.75%	-55.74%
VaR 95 \ 99				-30.0% \ -41.4%		-37.1% \ -64.5%
CVaR 95 \ 99				-38.1% \ -54.3%		-56.7% \ -97.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
PLANET LABS PBC	PL UN Equity	US	USD	0.38%
VIAVI SOLUTIONS INC	VIAV UW Equity	US	USD	0.33%
FORMFACTOR INC	FORM UW Equity	US	USD	0.32%
ARGAN INC	AGX UN Equity	US	USD	0.31%
VENTURE GLOBAL INC	VG UN Equity	US	USD	0.30%
ESCO TECHNOLOGIES INC	ESE UN Equity	US	USD	0.30%
SM ENERGY CO	SM UN Equity	US	USD	0.29%
APPLIED OPTOELECTRONICS INC	AAOI UQ Equity	US	USD	0.28%
SILICON LABORATORIES INC	SLAB UW Equity	US	USD	0.27%
CLEARWATER ANALYTICS HDS-A	CWAN UN Equity	US	USD	0.27%

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