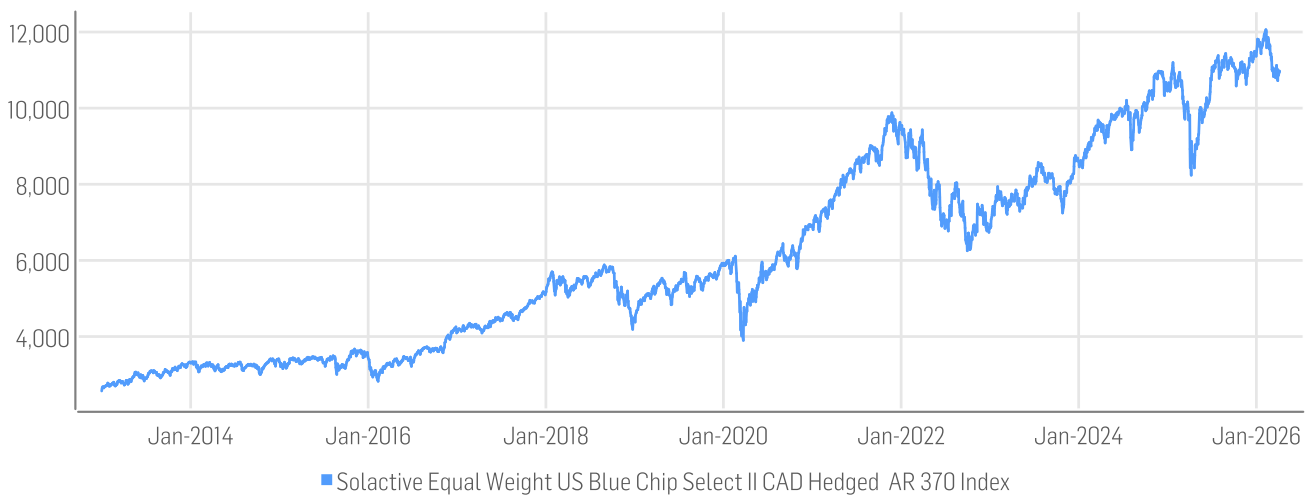


# Solactive Equal Weight US Blue Chip Select II CAD Hedged AR 370 Index

## DESCRIPTION

Solactive Equal Weight US Blue Chip Select II CAD Hedged AR 370 Index aims to track the performance of the Solactive Equal Weight US Blue Chip Select II CAD Hedged Index GTR adjusted for a synthetic dividend of 370 index points per annum

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLORYM3 / SLORYM	Base Value / Base Date	2568.7 Points / 31.12.2012
Bloomberg / Reuters	SOUBCH37 Index / .SOUBCH37	Last Price	10973.27
Index Calculator	Solactive AG	Dividends	370 AR Points
Index Type	Adjusted Return	Calculation	09:30 AM to 04:58 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.2012
Index Members	10		

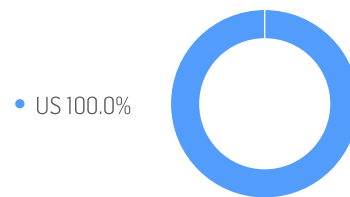
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.35%	-5.65%	0.11%	26.57%	-3.43%	327.19%
Performance (p.a.)						11.57%
Volatility (p.a.)	18.44%	18.21%	16.93%	17.36%	18.30%	21.79%
High	11125.12	12062.54	12062.54	12062.54	12062.54	12062.54
Low	10721.72	10721.72	10581.16	8429.08	10721.72	2568.70
Max. Drawdown	-3.63%	-11.12%	-11.12%	-11.12%	-11.12%	-36.71%
VaR 95 \ 99				-30.7% \ -42.0%		-33.9% \ -59.3%
CVaR 95 \ 99				-39.4% \ -56.1%		-52.5% \ -88.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	12.73%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	11.53%
CITIGROUP INC	C UN Equity	US	USD	10.83%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	10.82%
NVIDIA CORP	NVDA UW Equity	US	USD	10.23%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	10.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	9.73%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	9.47%
BLACKSTONE INC	BX UN Equity	US	USD	7.61%
NIKE INC	NKE UN Equity	US	USD	6.87%

FACTSHEET - AS OF 07-Apr-2026  
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