

FACTSHEET - AS OF 20-Sep-2019

Solactive Oil Sand Total Return Index

DESCRIPTION

The Solactive Oil Sand Index reflects the price movements of companies that produce synthetic crude oil or other products from oil sand or invest in such products. The residence and main area of activity of all companies is Canada.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN | DE000A0JZNT9 / A0JZNT | Base Value / Base Date | 100 Points / 15.09.2006 |
| Bloomberg / Reuters | SBOXUP Index / .SBOXOELS | Last Price | 31.88 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Commodity-Equity | Calculation | 09:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | CAD | History | Available daily back to 15.09.2006 |
| Index Members | 7 | | |

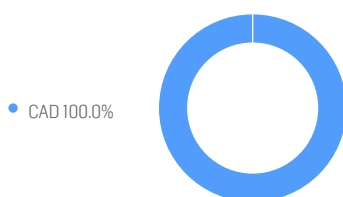
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|-------|--------|--------|-----------------|--------|------------------|
| Performance | 14.8% | 0.5% | -4.6% | -23.7% | -2.8% | -68.7% |
| Performance (p.a.) | - | - | - | - | - | -8.6% |
| Volatility (p.a.) | 33.8% | 28.8% | 25.3% | 27.8% | 24.9% | 31.5% |
| High | 32.72 | 32.72 | 36.82 | 45.54 | 36.82 | 173.08 |
| Low | 26.75 | 26.73 | 26.73 | 26.73 | 26.73 | 20.17 |
| Sharpe Ratio | 12.92 | 0.08 | -0.36 | -0.86 | -0.16 | -0.27 |
| Max. Drawdown | -3.7% | -17.1% | -27.4% | -41.3% | -27.4% | -88.3% |
| VaR 95 \ 99 | | | | -47.0% \ -78.7% | | -50.5% \ -96.4% |
| CVaR 95 \ 99 | | | | -65.6% \ -97.2% | | -77.6% \ -125.5% |

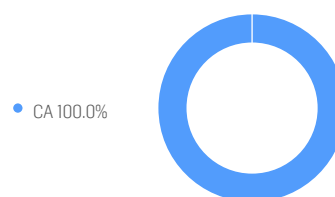
STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.0% | 2.6% | 6.6% | 8.6% | 20.4% | 119.6% |
| Performance (p.a.) | - | - | - | - | - | 6.2% |
| Volatility (p.a.) | 7.8% | 8.8% | 7.9% | 10.2% | 8.0% | 17.2% |
| High | 1164.57 | 1164.57 | 1164.57 | 1164.57 | 1164.57 | 1164.57 |
| Low | 1099.98 | 1098.42 | 1090.34 | 929.65 | 957.80 | 382.01 |
| Sharpe Ratio | 7.94 | 1.27 | 1.76 | 0.86 | 3.66 | 0.36 |
| Max. Drawdown | -1.7% | -3.8% | -3.8% | -13.8% | -3.8% | -47.8% |
| VaR 95 \ 99 | | | | -16.4% \ -29.7% | | -26.2% \ -52.5% |
| CVaR 95 \ 99 | | | | -25.5% \ -36.8% | | -43.6% \ -78.2% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|---------------|---------|----------|------------------|
| ENERPLUS CORP | ERF CT Equity | CA | CAD | 17.06% |
| SUNCOR ENERGY INC | SU CT Equity | CA | CAD | 16.38% |
| CENOVUS ENERGY INC | CVE CT Equity | CA | CAD | 14.74% |
| CANADIAN NATURAL RESOURCES | CNQ CT Equity | CA | CAD | 13.04% |
| IMPERIAL OIL LTD | IMO CT Equity | CA | CAD | 12.98% |

DISCLAIMER

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