

FACTSHEET - AS OF 27-Oct-2020

Solactive Equal Weight Canada Banks Target Vol 8% Index

DESCRIPTION

The Solactive Equal Weight Canada Banks Target Vol 8% Index is a CAD (the "Index Currency") denominated index. The INDEX takes a variable exposure to the Underlying Index with the aim to achieve an annualized volatility of less than or equal to 8%. In times of high volatility, the exposure to the UNDERLYING INDEX will be decreased and the exposure to the cash component will be increased. Conversely, the exposure to the UNDERLYING INDEX is increased in times of low volatility and the exposure to the cash component is decreased. Volatility is calculated by applying exponential weightings to historical returns, thereby giving more weights to recent observations. The INDEX therefore notionally invests in the UNDERLYING INDEX and a hypothetical money market position at the Canadian Overnight Repo Rate Average. The INDEX does allow leverage up to 150% and is calculated as a total return index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA659 / SLOA65	Base Value / Base Date	100 Points / 11.06.2007
Bloomberg / Reuters	SOCBTV8 Index / .SOCBTV8	Last Price	186.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	02:00pm to 10:53pm (CET), every 60 seconds
Index Currency	CAD	History	Available daily back to 11.06.2007
Index Members	6		

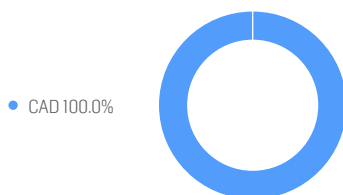
STATISTICS

	1Y	3Y	5Y	10Y	YTD	Since Inception
Performance	-8.62%	-7.41%	21.73%	76.87%	-8.22%	86.56%
Performance (p.a.)	-8.60%	-2.53%	4.01%	5.87%	-	4.77%
Volatility (p.a.)	9.43%	8.72%	8.24%	8.10%	10.00%	8.09%
High	211.76	215.47	215.47	215.47	211.76	215.47
Low	177.44	177.44	142.37	103.44	177.44	85.43
Sharpe Ratio	-0.91	-0.29	0.49	0.72	-0.99	0.59
Max. Drawdown	-16.21%	-17.65%	-17.65%	-17.65%	-16.21%	-17.65%
VaR 95 \ 99	-16.4% \ -32.1%	-15.0% \ -29.5%	-13.5% \ -25.8%	-13.1% \ -24.7%		-12.9% \ -23.6%
CVaR 95 \ 99	-29.7% \ -57.0%	-25.3% \ -44.8%	-22.0% \ -37.8%	-20.3% \ -33.0%		-19.6% \ -31.2%

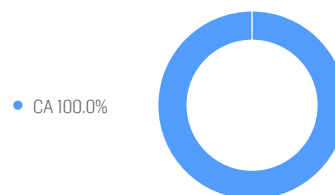
STATISTICS - Solactive Equal Weight Canada Banks Index

CAD	1Y	3Y	5Y	10Y	YTD	Since Inception
Performance	-10.45%	-2.03%	39.09%	126.75%	-10.59%	156.66%
Performance (p.a.)	-10.43%	-0.68%	6.82%	8.53%	-	7.30%
Volatility (p.a.)	40.59%	24.67%	20.56%	17.02%	44.62%	21.70%
High	301.50	301.50	301.50	301.50	301.50	301.50
Low	182.01	182.01	162.53	107.25	182.01	48.04
Sharpe Ratio	-0.26	-0.03	0.33	0.50	-0.28	0.34
Max. Drawdown	-39.63%	-39.63%	-39.63%	-39.63%	-39.63%	-53.13%
VaR 95 \ 99	-59.4% \ -183.4%	-24.5% \ -68.0%	-23.1% \ -59.4%	-21.5% \ -41.8%		-29.3% \ -63.4%
CVaR 95 \ 99	-111.7% \ -213.9%	-60.5% \ -145.8%	-48.3% \ -111.7%	-39.0% \ -78.8%		-51.8% \ -97.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 27-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				56.77%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	7.64%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	7.54%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	7.27%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.16%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.95%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	6.66%

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