

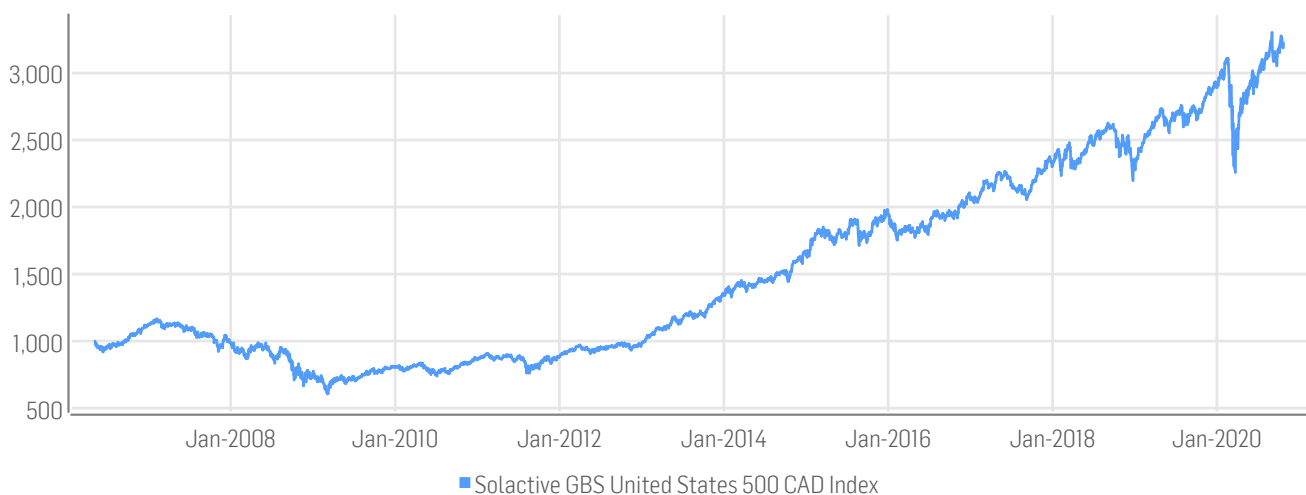
FACTSHEET - AS OF 23-Oct-2020

Solactive GBS United States 500 CAD Index

DESCRIPTION

The Solactive GBS United States 500 Index intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a price return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



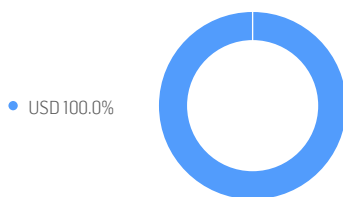
CHARACTERISTICS

ISIN / WKN	DE000SLOBBG7 / SLOBBG	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US500C	Last Price	3223.93
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	508		

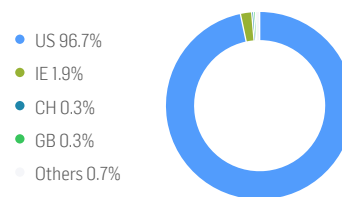
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.56%	6.53%	15.86%	17.64%	11.51%	222.39%
Performance (p.a.)	-	-	-	-	-	8.43%
Volatility (p.a.)	17.50%	16.79%	18.85%	33.31%	36.45%	20.01%
High	3277.10	3302.46	3302.46	3302.46	3302.46	3302.46
Low	3054.10	3029.36	2773.65	2259.31	2259.31	605.83
Sharpe Ratio	5.33	1.74	1.85	0.54	0.39	0.42
Max. Drawdown	-2.74%	-7.52%	-7.52%	-27.37%	-27.37%	-48.01%
VaR 95 \ 99				-48.8% \ -114.3%		-29.5% \ -54.2%
CVaR 95 \ 99				-87.8% \ -174.8%		-48.3% \ -85.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.43%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.55%
FACEBOOK INC	FB UW Equity	US	USD	2.29%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.63%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.61%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.28%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.18%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.11%
NVIDIA CORP	NVDA UW Equity	US	USD	1.08%

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