

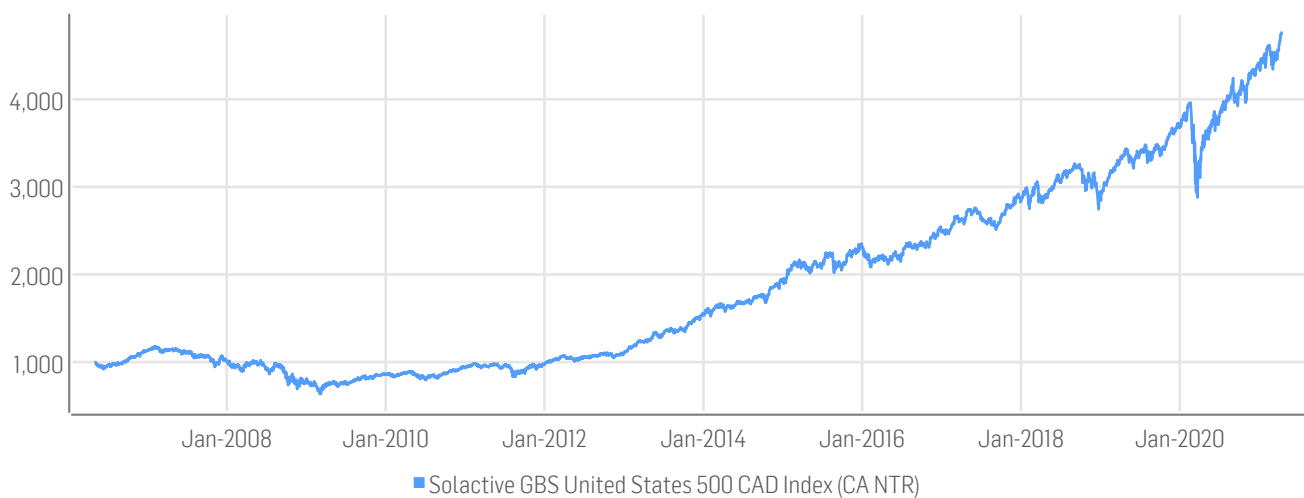
# FACTSHEET - AS OF 13-Apr-2021

## Solactive GBS United States 500 CAD Index (CA NTR)

### 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 CA net total return index in CAD and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



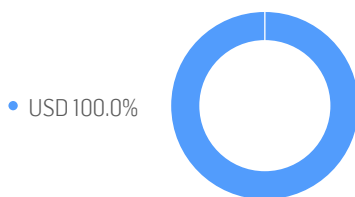
### CHARACTERISTICS

ISIN / WKN	DE000SLOBBK9 / SLOBBK	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	US500CC Index/ .US500CC	Last Price	4762.14
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 08.05.2006
Index Members	509		

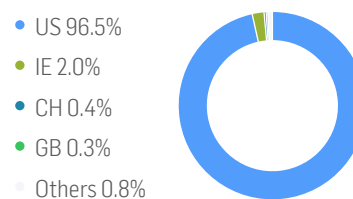
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.66%	6.93%	13.26%	32.81%	8.42%	376.21%
Performance (p.a.)	-	-	-	-	-	11.02%
Volatility (p.a.)	12.13%	17.07%	15.66%	17.69%	16.71%	19.89%
High	4762.14	4762.14	4762.14	4762.14	4762.14	4762.14
Low	4446.69	4344.41	3963.20	3453.54	4329.38	637.01
Sharpe Ratio	7.86	1.83	1.84	1.89	1.99	0.55
Max. Drawdown	-1.99%	-5.87%	-5.87%	-7.45%	-5.87%	-45.98%
VaR 95 \ 99				-31.5% \ -47.1%		-29.4% \ -53.4%
CVaR 95 \ 99				-41.1% \ -66.4%		-47.9% \ -84.5%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 13-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.29%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.37%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.05%
FACEBOOK INC	FB UW Equity	US	USD	2.06%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.87%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.80%
TESLA INC	TSLA UW Equity	US	USD	1.61%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.30%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.17%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.04%

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