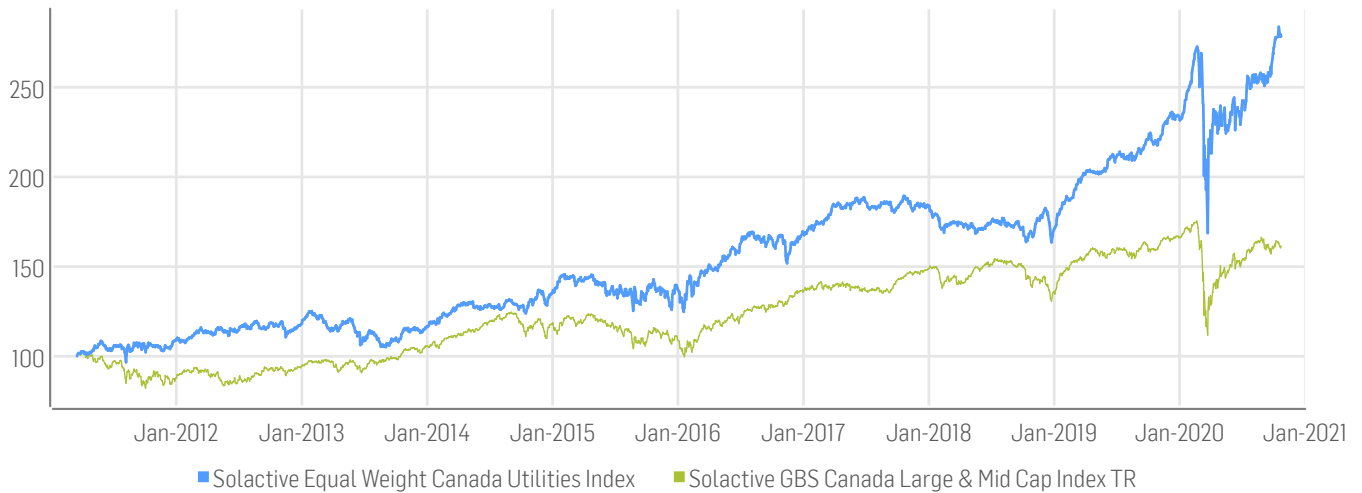


# FACTSHEET - AS OF 23-Oct-2020

## Solactive Equal Weight Canada Utilities Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA1821 / SLA182	Base Value / Base Date	100 Points / 18.03.2011
Bloomberg / Reuters	SOLCUEW Index / .SOLCUEW	Last Price	278.28
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 18.03.2011
Index Members	14		

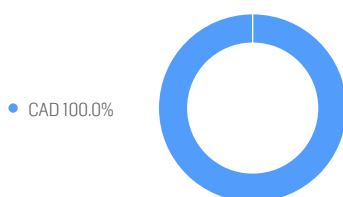
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	8.11%	11.71%	22.84%	27.84%	19.30%	178.28%
Performance (p.a.)	-	-	-	-	-	11.25%
Volatility (p.a.)	13.91%	13.63%	19.89%	38.42%	42.13%	16.39%
High	283.74	283.74	283.74	283.74	283.74	283.74
Low	257.40	250.11	224.27	168.69	168.69	96.60
Sharpe Ratio	11.39	4.16	2.60	0.74	0.58	0.69
Max. Drawdown	-1.93%	-2.83%	-7.41%	-38.13%	-38.13%	-38.13%
VaR 95 \ 99				-48.5% \ -143.7%		-19.6% \ -40.2%
CVaR 95 \ 99				-111.1% \ -216.6%		-37.3% \ -83.1%

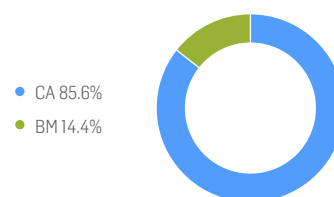
## STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.85%	2.44%	13.24%	1.15%	-2.67%	61.55%
Performance (p.a.)	-	-	-	-	-	5.12%
Volatility (p.a.)	12.09%	12.10%	15.40%	32.73%	35.95%	15.32%
High	1168.38	1182.56	1182.56	1247.45	1247.45	1247.45
Low	1117.12	1117.12	1022.01	795.33	795.33	584.64
Sharpe Ratio	3.38	0.85	1.86	0.04	-0.09	0.33
Max. Drawdown	-2.33%	-5.53%	-5.53%	-36.24%	-36.24%	-36.24%
VaR 95 \ 99				-40.5% \ -167.8%		-21.9% \ -38.5%
CVaR 95 \ 99				-97.7% \ -192.0%		-36.6% \ -71.6%

## Composition by Currencies



## Composition by Countries



### TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	7.85%
BROOKFIELD RENEWABLE PARTNERS LP	BEP-U CT Equity	BM	CAD	7.82%
BORALEX INC -A	BLX CT Equity	CA	CAD	7.78%
INNERGEX RENEWABLE ENERGY INC	INE CT Equity	CA	CAD	7.41%
ALGONQUIN POWER & UTILITIES	AQN CT Equity	CA	CAD	7.35%
TRANSALTA RENEWABLES INC.	RNW CT Equity	CA	CAD	7.24%
HYDRO ONE LTD	H CT Equity	CA	CAD	7.13%
CAPITAL POWER CORP	CPX CT Equity	CA	CAD	7.01%
TRANSALTA CORPORATION	TA CT Equity	CA	CAD	6.88%
CDN. UTILITIES LTD A	CU CT Equity	CA	CAD	6.85%
EMERA INC COM	EMA CT Equity	CA	CAD	6.81%
FORTIS INC	FTS CT Equity	CA	CAD	6.71%
BROOKFIELD INFRASTRUCTURE PARTNERS LP	BIP-U CT Equity	BM	CAD	6.58%
ATCO LTD -CLASS I	ACO/X CT Equity	CA	CAD	6.58%

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