

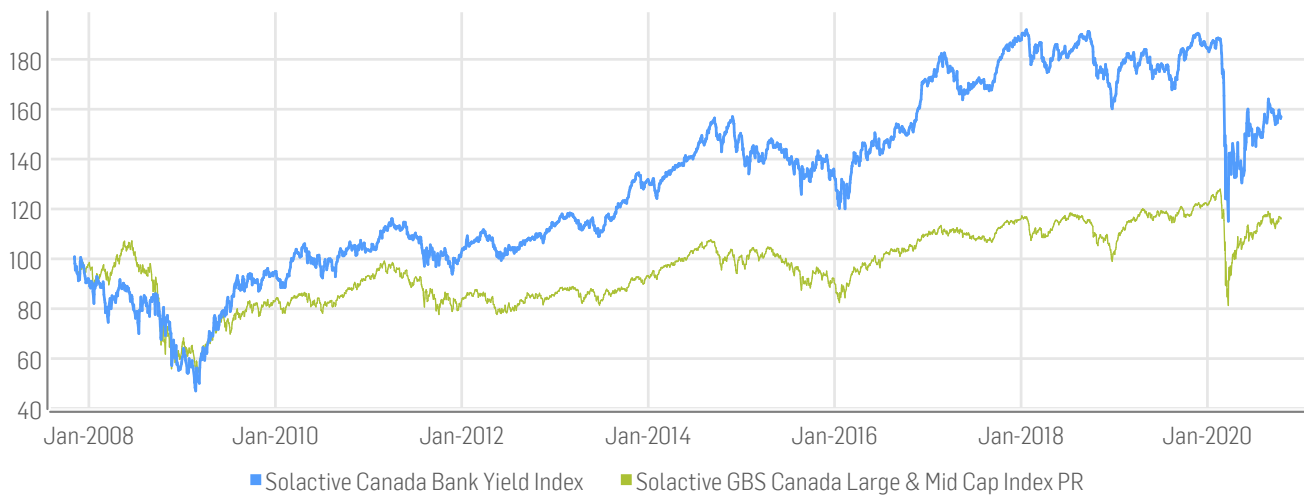
FACTSHEET - AS OF 16-Oct-2020

Solactive Canada Bank Yield Index

DESCRIPTION

The Solactive Canada Bank Yield Index is intended to track the price movement of the six largest Canadian banks and its components are weighted based on their indicated dividend yield.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3T90 / SLA3T9	Base Value / Base Date	100 Points / 05.11.2007
Bloomberg / Reuters	- / .SOLCBYPR	Last Price	157.03
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:30am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 05.11.2007
Index Members	6		

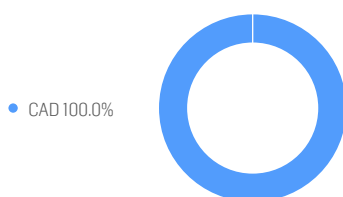
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	3.49%	13.34%	-15.05%	-14.82%	57.03%
Performance (p.a.)	-	-	-	-	-	3.55%
Volatility (p.a.)	12.77%	13.02%	24.51%	40.65%	45.18%	22.38%
High	159.70	164.12	164.12	190.50	188.61	191.92
Low	153.80	148.57	130.42	115.07	115.07	46.99
Sharpe Ratio	-0.81	1.15	1.18	-0.38	-0.40	0.16
Max. Drawdown	-2.95%	-6.29%	-11.07%	-39.60%	-38.99%	-53.40%
VaR 95 \ 99				-57.1% \ -175.0%		-31.4% \ -65.1%
CVaR 95 \ 99				-112.1% \ -223.3%		-53.8% \ -100.5%

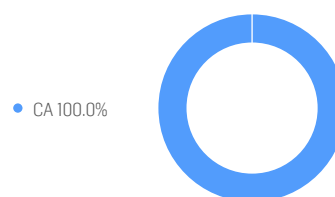
STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index PR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.99%	1.56%	12.33%	-1.28%	-4.54%	16.01%
Performance (p.a.)	-	-	-	-	-	1.15%
Volatility (p.a.)	12.88%	11.98%	16.39%	32.67%	36.30%	19.06%
High	1045.49	1063.54	1063.54	1143.63	1143.63	1143.63
Low	1002.47	1002.47	894.39	726.61	726.61	487.51
Sharpe Ratio	0.99	0.54	1.62	-0.04	-0.16	0.06
Max. Drawdown	-2.38%	-5.74%	-5.74%	-36.46%	-36.46%	-49.09%
VaR 95 \ 99				-40.6% \ -167.9%		-27.0% \ -58.4%
CVaR 95 \ 99				-97.9% \ -192.4%		-48.7% \ -94.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	25.76%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	24.15%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	17.42%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	16.07%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	8.30%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	8.29%

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