

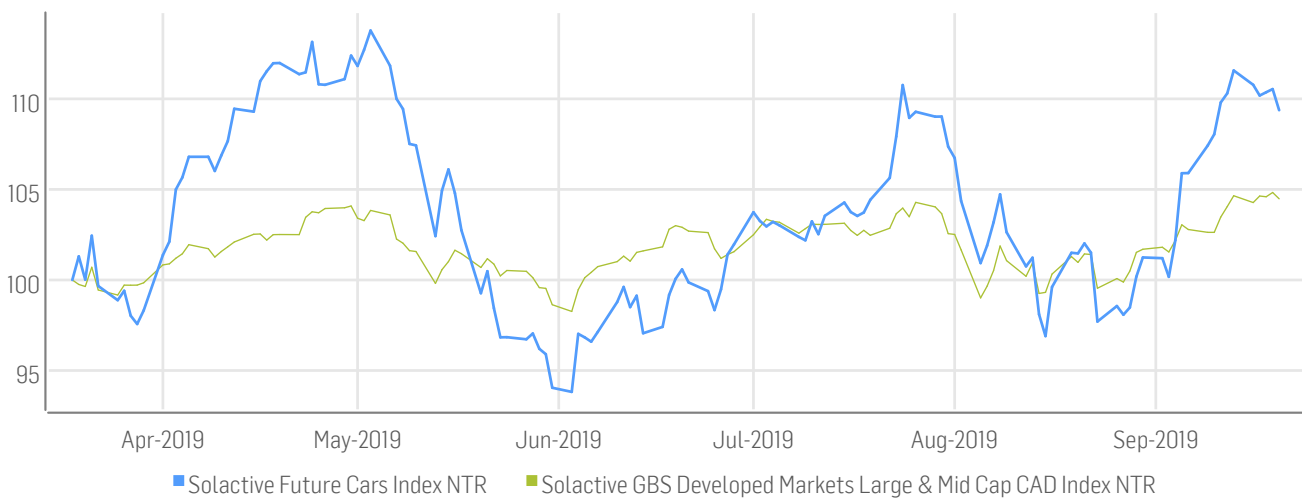
FACTSHEET - AS OF 20-Sep-2019

Solactive Future Cars Index NTR

DESCRIPTION

The Solactive Future Cars Index provides exposure to companies working towards developing electric drivetrains, autonomous driving or network connected services for automobiles, whether directly through the development of the vehicles themselves or as part of the ecosystem supporting these initiatives. The index is calculated as a net total return index and denominated in Canadian Dollar.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA3WH6 / SLA3WH	Base Value / Base Date	100 Points / 21.01.2011
Bloomberg / Reuters	- / .SOLFCARN	Last Price	386.55
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.01.2011
Index Members	31		

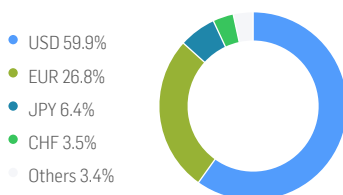
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.2%	9.5%	9.7%	1.9%	22.3%	286.6%
Performance (p.a.)	-	-	-	-	-	16.9%
Volatility (p.a.)	22.5%	22.5%	22.8%	24.7%	23.1%	19.0%
High	394.30	394.30	402.10	402.10	402.10	403.56
Low	345.30	342.46	331.57	298.12	298.12	72.51
Sharpe Ratio	5.94	1.98	0.91	0.08	1.40	0.89
Max. Drawdown	-4.2%	-12.5%	-17.5%	-21.4%	-17.5%	-31.0%
VaR 95 \ 99				-43.2% \ -75.8%		-31.0% \ -54.1%
CVaR 95 \ 99				-63.4% \ -92.2%		-44.2% \ -66.7%

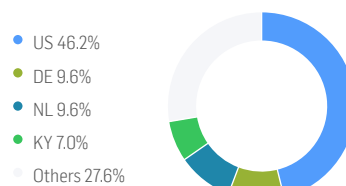
STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap CAD Index NTR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.0%	1.7%	5.1%	-	4.5%	4.5%
Performance (p.a.)	-	-	-	-	-	9.0%
Volatility (p.a.)	9.5%	11.2%	9.8%	-	-	9.9%
High	1179.16	1179.16	1179.16	-	1179.16	1179.16
Low	1119.67	1113.68	1105.26	-	1105.26	1105.26
Sharpe Ratio	4.56	0.65	1.08	-	-	0.91
Max. Drawdown	-1.9%	-5.1%	-5.6%	-	-5.6%	-5.6%
VaR 95 \ 99				-17.0% \ -29.5%		-17.0% \ -29.5%
CVaR 95 \ 99				-27.7% \ -41.9%		-27.7% \ -41.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
AMBARELLA INC	AMBA UW Equity	KY	USD	4.27%
VISTEON CORP	VC UW Equity	US	USD	4.19%
CIRRUS LOGIC INC	CRUS UW Equity	US	USD	3.88%
PLUG POWER INC	PLUG UR Equity	US	USD	3.79%
MELEXIS NV	MELE BB Equity	BE	EUR	3.73%
DIALOG SEMICONDUCTOR PLC	DLG GY Equity	GB	EUR	3.64%
VALEO SA	FR FP Equity	FR	EUR	3.58%
AMS AG	AMS SE Equity	AT	CHF	3.55%
HITACHI CHEMICAL CO LTD	4217 JT Equity	JP	JPY	3.53%
POWERCELL SWEDEN AB	PCELL SF Equity	SE	SEK	3.40%

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