

FACTSHEET - AS OF 13-May-2021

Solactive Canada Insurance AR Index

DESCRIPTION

Solactive Canada Insurance AR Index aims to track the performance of the Solactive Canada Insurance Index TR adjusted for a synthetic dividend of 120 index points per annum.

HISTORICAL PERFORMANCE



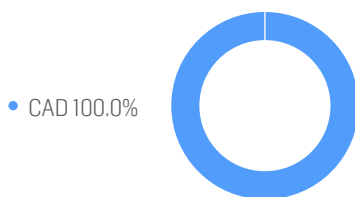
CHARACTERISTICS

ISIN / WKN	DE000SLOA675 / SLOA67	Base Value / Base Date	2408.56 Points / 10.08.2017
Bloomberg / Reuters	SOLCINAR Index / .SOLCINAR	Last Price	2799.20
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-120 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 10.08.2017
Index Members	4		

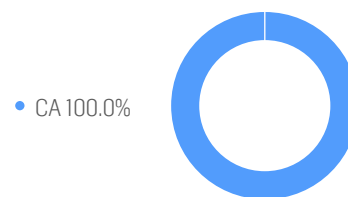
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.11%	10.21%	22.45%	66.35%	17.77%	16.22%
Performance (p.a.)	-	-	-	-	-	4.08%
Volatility (p.a.)	8.93%	10.69%	13.19%	20.21%	12.42%	26.48%
High	2847.11	2847.11	2847.11	2847.11	2847.11	2847.11
Low	2756.62	2532.64	2311.31	1735.02	2359.48	1423.88
Sharpe Ratio	1.61	4.53	3.85	3.35	4.57	0.15
Max. Drawdown	-2.35%	-2.35%	-5.15%	-9.63%	-5.15%	-48.19%
VaR 95 \ 99				-30.9% \ -39.9%		-31.9% \ -90.1%
CVaR 95 \ 99				-39.2% \ -56.1%		-63.5% \ -146.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	29.25%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	28.87%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	28.15%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	13.75%

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