

FACTSHEET - AS OF 27-Oct-2020

Solactive Equal Weight Canada Banks 5% AR Index

HISTORICAL PERFORMANCE



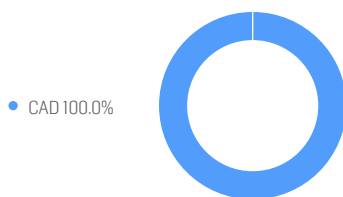
CHARACTERISTICS

ISIN / WKN	DE000SLOASP4 / SLOASP	Base Value / Base Date	100 Points / 16.03.2007
Bloomberg / Reuters	SOLCBEW5 Index /	Last Price	130.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:53pm (CET), every 60 seconds
Index Currency	CAD	History	Available daily back to 16.03.2007
Index Members	2		

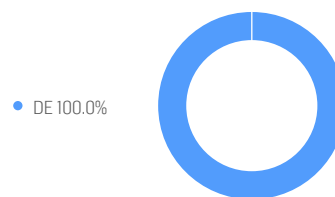
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.28%	3.11%	10.58%	-15.48%	-14.26%	30.54%
Performance (p.a.)	-	-	-	-	-	1.98%
Volatility (p.a.)	15.40%	14.10%	22.83%	41.01%	44.64%	21.57%
High	135.26	139.07	139.07	157.80	156.55	161.16
Low	130.19	125.56	109.17	94.00	94.00	43.52
Sharpe Ratio	0.22	0.94	0.99	-0.38	-0.38	0.09
Max. Drawdown	-3.49%	-7.09%	-8.37%	-40.43%	-39.96%	-58.41%
VaR 95 \ 99				-59.6% \ -184.0%		-29.3% \ -63.7%
CVaR 95 \ 99				-112.0% \ -214.4%		-51.7% \ -96.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 27-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EQUAL WEIGHT CANADA BANKS INDEX	SOLCBEW Index	DE	CAD	100.01%

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