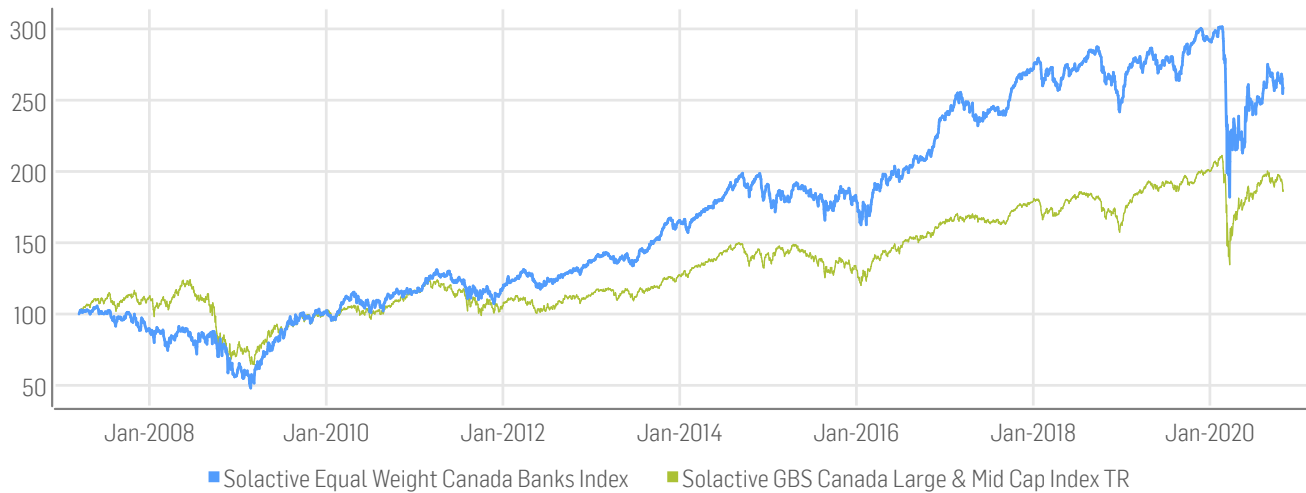


# FACTSHEET - AS OF 30-Oct-2020

## Solactive Equal Weight Canada Banks Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3UC1 / SLA3UC	Base Value / Base Date	100 Points / 16.03.2007
Bloomberg / Reuters	SOLCBEW Index / .SOLCBEW	Last Price	258.79
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 04:30pm (EST), every 60 seconds
Index Currency	CAD	History	Available daily back to 16.03.2007
Index Members	6		

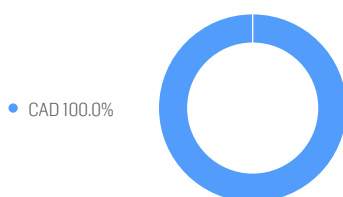
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.16%	4.55%	15.11%	-12.53%	-11.18%	158.79%
Performance (p.a.)	-	-	-	-	-	7.23%
Volatility (p.a.)	15.82%	14.84%	22.16%	40.92%	44.40%	21.56%
High	269.21	275.19	275.19	301.50	301.50	301.50
Low	254.59	248.01	212.93	182.01	182.01	48.04
Sharpe Ratio	-0.12	1.33	1.49	-0.31	-0.30	0.34
Max. Drawdown	-5.43%	-7.49%	-8.14%	-39.63%	-39.63%	-54.56%
VaR 95 \ 99				-59.4% \ -183.4%		-29.1% \ -63.4%
CVaR 95 \ 99				-111.7% \ -213.9%		-51.5% \ -96.6%

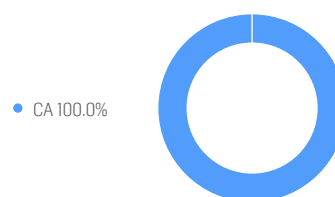
## STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.46%	-3.04%	6.93%	-4.89%	-6.94%	86.01%
Performance (p.a.)	-	-	-	-	-	4.66%
Volatility (p.a.)	13.18%	12.96%	14.65%	32.85%	35.67%	18.86%
High	1168.38	1182.56	1182.56	1247.45	1247.45	1247.45
Low	1098.56	1098.56	1022.01	795.33	795.33	382.01
Sharpe Ratio	-2.64	-0.91	0.99	-0.15	-0.23	0.25
Max. Drawdown	-5.98%	-7.10%	-7.10%	-36.24%	-36.24%	-47.83%
VaR 95 \ 99				-40.5% \ -167.8%		-26.7% \ -55.2%
CVaR 95 \ 99				-97.7% \ -192.0%		-47.8% \ -92.4%

## Composition by Currencies



## Composition by Countries



### TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	17.48%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	17.23%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	16.94%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	16.76%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	16.24%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	15.35%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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