

FACTSHEET - AS OF 21-Oct-2020

Solactive Global Innovation PR Index

DESCRIPTION

The Solactive Global Innovation Index provides exposure to companies that are involved in innovative and disruptive trends across a broad range of industries. The index is calculated as a price return, net total return and gross total return index in CAD and adjusted quarterly.

HISTORICAL PERFORMANCE



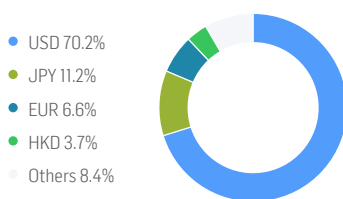
CHARACTERISTICS

ISIN / WKN	DE000SLA5FL8 / SLA5FL	Base Value / Base Date	100 Points / 18.10.2013
Bloomberg / Reuters	/SOLEEDGE	Last Price	406.61
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 18.10.2013
Index Members	132		

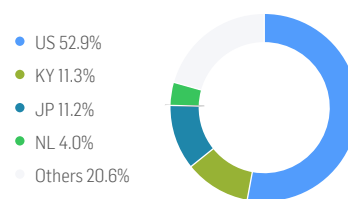
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.13%	11.68%	37.46%	54.50%	41.60%	306.61%
Performance (p.a.)	-	-	-	-	-	22.16%
Volatility (p.a.)	14.18%	16.98%	17.96%	28.35%	30.92%	19.01%
High	416.69	416.69	416.69	416.69	416.69	416.69
Low	381.01	361.10	295.80	228.31	228.31	97.57
Sharpe Ratio	7.51	3.33	5.05	1.96	1.74	1.17
Max. Drawdown	-2.42%	-6.45%	-6.45%	-28.28%	-28.28%	-28.28%
VaR 95 \ 99				-39.2% \ -104.9%		-29.7% \ -53.8%
CVaR 95 \ 99				-76.1% \ -154.2%		-46.1% \ -75.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
QUALCOMM INC	QCOM UW Equity	US	USD	2.97%
NVIDIA CORP	NVDA UW Equity	US	USD	1.83%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.78%
PINTEREST INC	PINS UN Equity	US	USD	1.64%
TWITTER INC	TWTR UN Equity	US	USD	1.58%
INNOVENT BIOLOGICS INC	1801 HK Equity	KY	HKD	1.57%
BAIDU INC - SPON ADR	BIDU UW Equity	KY	USD	1.54%
FACEBOOK INC	FB UW Equity	US	USD	1.52%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.51%
FANUC CORP	6954 JT Equity	JP	JPY	1.51%

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