

FACTSHEET - AS OF 13-May-2021

Solactive Canada Bank 30 AR Index

DESCRIPTION

Solactive Canada Bank 30 AR Index aims to track the performance of the Solactive Canada Bank TR Index adjusted for a synthetic dividend of 30 index points per annum.

HISTORICAL PERFORMANCE



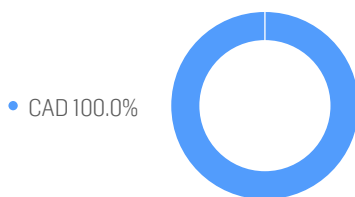
CHARACTERISTICS

ISIN / WKN	DE000SLOA5U0 / SLOA5U	Base Value / Base Date	639.04 Points / 23.06.2017
Bloomberg / Reuters	SOLCABAR Index / .SOLCABAR	Last Price	790.66
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-30 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:32pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 23.06.2017
Index Members	6		

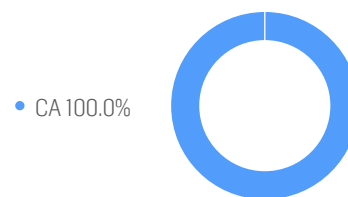
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.19%	15.78%	28.42%	59.85%	19.59%	23.73%
Performance (p.a.)	-	-	-	-	-	5.63%
Volatility (p.a.)	8.86%	10.36%	11.20%	17.15%	10.63%	21.66%
High	790.66	790.66	790.66	790.66	790.66	790.66
Low	752.41	682.92	626.18	500.45	659.62	435.52
Sharpe Ratio	7.31	7.84	5.90	3.55	5.97	0.26
Max. Drawdown	-1.33%	-2.57%	-3.85%	-9.11%	-3.85%	-39.05%
VaR 95 \ 99				-23.1% \ -39.7%		-23.5% \ -64.4%
CVaR 95 \ 99				-34.1% \ -53.3%		-51.6% \ -123.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	29.09%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	26.65%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	16.20%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.02%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.89%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	5.16%

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