

FACTSHEET - AS OF 30-Jun-2022

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



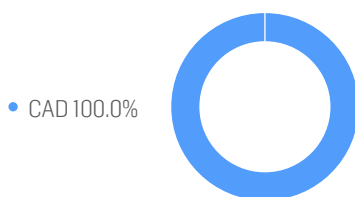
CHARACTERISTICS

ISIN / WKN	DE000SLOA5U0 / SLOA5U	Base Value / Base Date	639.04 Points / 23.06.2017
Bloomberg / Reuters	SOLCABAR Index / .SOLCABAR	Last Price	781.71
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		

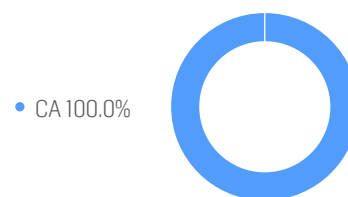
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.95%	-13.34%	-11.26%	-4.15%	-11.26%	22.33%
Performance (p.a.)						4.10%
Volatility (p.a.)	17.02%	15.91%	16.31%	14.06%	16.25%	20.09%
High	872.67	907.87	968.87	968.87	968.87	968.87
Low	774.26	774.26	774.26	774.26	774.26	435.52
Max. Drawdown	-11.28%	-14.72%	-20.09%	-20.09%	-20.09%	-39.05%
VaR 95 \ 99				-25.9% \ -39.9%		-24.4% \ -54.7%
CVaR 95 \ 99				-34.7% \ -43.9%		-47.5% \ -107.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	29.97%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	26.01%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	15.56%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	14.10%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	9.57%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	4.81%

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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

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