

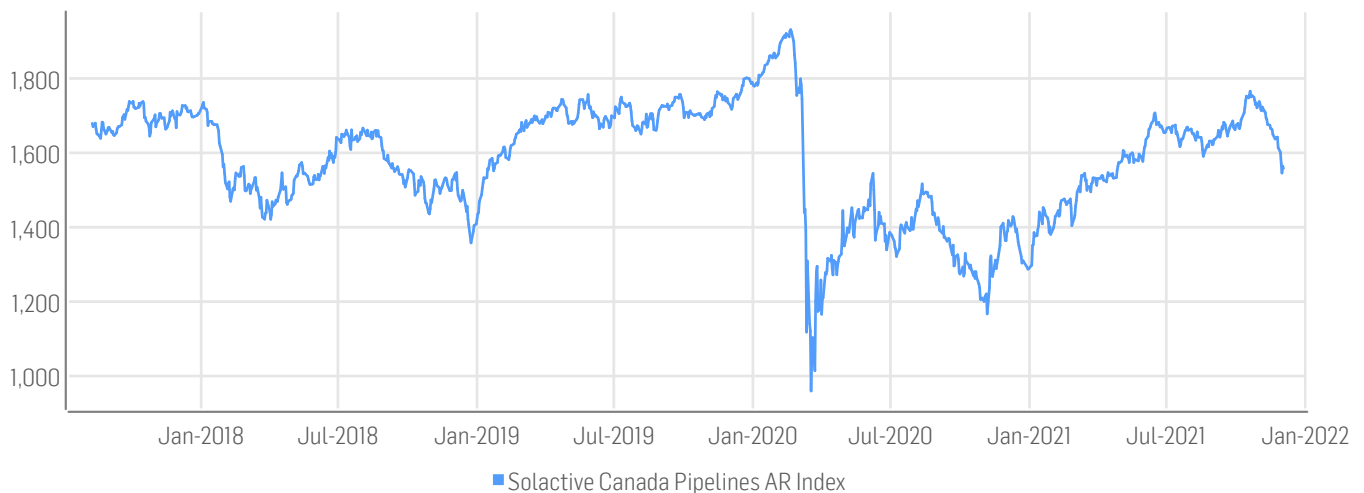
FACTSHEET - AS OF 03-Dec-2021

Solactive Canada Pipelines AR Index

DESCRIPTION

Solactive Canada Pipelines AR Index aims to track the performance of the Solactive Canada Pipelines Index TR adjusted for a synthetic dividend of 95 index points per annum.

HISTORICAL PERFORMANCE



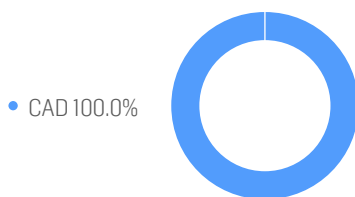
CHARACTERISTICS

ISIN / WKN	DE000SLOA683 / SLOA68	Base Value / Base Date	1679.24 Points / 10.08.2017
Bloomberg / Reuters	SOLCPLAR Index / .SOLCPLAR	Last Price	1558.27
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-95 idx points)
Index Type	Adjusted Return	Calculation	09:30am to 4:52pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 10.08.2017
Index Members	4		

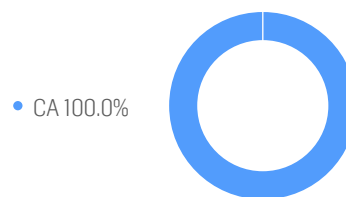
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.24%	-4.74%	-4.73%	10.75%	20.91%	-7.20%
Performance (p.a.)	-	-	-	-	-	-1.72%
Volatility (p.a.)	11.32%	12.37%	11.44%	14.67%	14.30%	29.12%
High	1723.35	1765.84	1765.84	1765.84	1765.84	1931.31
Low	1545.72	1545.72	1545.72	1287.22	1288.75	959.70
Sharpe Ratio	-6.12	-1.45	-0.82	0.74	1.60	-0.06
Max. Drawdown	-10.31%	-12.47%	-12.47%	-12.47%	-12.47%	-50.31%
VaR 95 \ 99				-23.2% \ -33.3%		-30.9% \ -67.1%
CVaR 95 \ 99				-32.5% \ -47.5%		-66.3% \ -176.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.02%
ENBRIDGE INC	ENB CT Equity	CA	CAD	33.32%
TC ENERGY CORP	TRP CT Equity	CA	CAD	32.15%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	26.79%
KEYERA CORP	KEY CT Equity	CA	CAD	7.76%

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