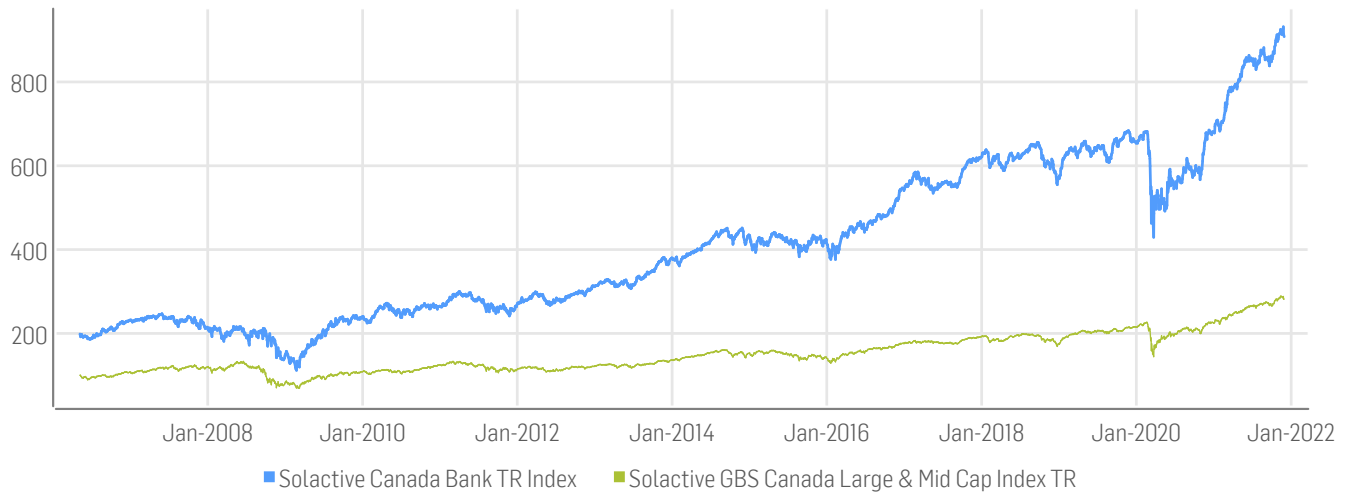


FACTSHEET - AS OF 29-Nov-2021

Solactive Canada Bank TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3VN6 / SLA3VN	Base Value / Base Date	100 Points / 21.12.2001
Bloomberg / Reuters	SOLCABTR Index / .SOLCABTR	Last Price	907.91
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 21.12.2001
Index Members	6		

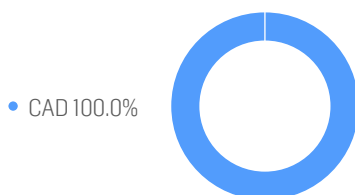
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.25%	6.48%	6.05%	34.13%	33.68%	807.91%
Performance (p.a.)	-	-	-	-	-	11.70%
Volatility (p.a.)	9.72%	10.08%	9.86%	9.91%	10.12%	19.64%
High	931.64	931.64	931.64	931.64	931.64	931.64
Low	902.21	838.26	829.39	673.78	677.97	84.84
Sharpe Ratio	1.69	2.88	1.28	3.50	3.71	0.60
Max. Drawdown	-2.55%	-2.55%	-4.94%	-4.94%	-4.94%	-54.76%
VaR 95 \ 99				-14.9% \ -27.3%		-26.4% \ -55.5%
CVaR 95 \ 99				-22.5% \ -31.6%		-45.9% \ -85.2%

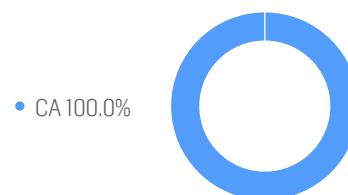
STATISTICS - GBS - Solactive GBS Canada Large & Mid Cap Index TR

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.95%	3.85%	7.96%	25.28%	25.78%	181.92%
Performance (p.a.)	-	-	-	-	-	6.89%
Volatility (p.a.)	10.96%	9.88%	8.60%	9.49%	9.69%	18.11%
High	1590.73	1590.73	1590.73	1590.73	1590.73	1590.73
Low	1548.29	1461.99	1432.50	1222.66	1222.66	382.01
Sharpe Ratio	1.11	1.68	1.96	2.71	2.95	0.38
Max. Drawdown	-2.52%	-3.33%	-3.33%	-4.35%	-4.35%	-47.83%
VaR 95 \ 99				-14.6% \ -29.7%		-26.2% \ -53.0%
CVaR 95 \ 99				-22.3% \ -35.1%		-45.4% \ -87.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	28.80%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	26.54%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	15.41%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	13.80%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.10%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	5.34%

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