

## FACTSHEET - AS OF 24-Mar-2021

# RBC Global Top 30 Equity 2% Synthetic Dividend CAD Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

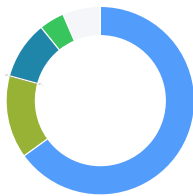
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLA6ZNO / SLA6ZN | Base Value / Base Date | 1000 Points / 27.12.2012                   |
| Bloomberg / Reuters | / .RBCE30CD           | Last Price             | 3158.99                                    |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | Total Return          | Calculation            | 09:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | CAD                   | History                | Available daily back to 27.12.2012         |
| Index Members       | 32                    |                        |  |

## STATISTICS

|                    | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.22%  | -1.10%  | 12.96%  | 42.89%          | -1.22%  | 215.90%         |
| Performance (p.a.) | -       | -       | -       | -               | -       | 14.98%          |
| Volatility (p.a.)  | 15.67%  | 13.79%  | 13.51%  | 16.72%          | 14.29%  | 16.15%          |
| High               | 3236.18 | 3307.21 | 3307.21 | 3307.21         | 3307.21 | 3307.21         |
| Low                | 3116.76 | 3116.76 | 2765.52 | 2136.80         | 3116.76 | 995.17          |
| Sharpe Ratio       | -1.52   | -0.32   | 2.08    | 2.61            | -0.37   | 0.93            |
| Max. Drawdown      | -3.52%  | -5.76%  | -6.50%  | -6.50%          | -5.76%  | -28.24%         |
| VaR 95 \ 99        |         |         |         | -23.5% \ -40.3% |         | -23.3% \ -40.8% |
| CVaR 95 \ 99       |         |         |         | -38.2% \ -63.4% |         | -37.9% \ -70.1% |

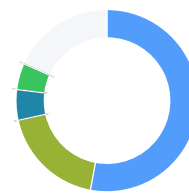
### Composition by Currencies

- USD 65.0%
- EUR 14.2%
- CAD 9.9%
- AUD 4.3%
- Others 6.5%



### Composition by Countries

- US 52.9%
- CA 18.6%
- NL 5.4%
- DE 4.7%
- Others 18.4%



## TOP COMPONENTS AS OF 24-Mar-2021

| Company                             | Ticker           | Country | Currency | Index Weight (%) |
|-------------------------------------|------------------|---------|----------|------------------|
| CROWDSTRIKE HOLDINGS INC            | CRWD UW Equity   | US      | USD      | 5.75%            |
| ING GROEP NV                        | INGA NA Equity   | NL      | EUR      | 5.43%            |
| UBER TECHNOLOGIES INC               | UBER UN Equity   | US      | USD      | 4.46%            |
| CANADIAN NATURAL RESOURCES          | CNQ CT Equity    | CA      | CAD      | 4.41%            |
| XERO LTD                            | XRO AT Equity    | NZ      | AUD      | 4.31%            |
| SIEMENS AG                          | SIE GY Equity    | DE      | EUR      | 4.23%            |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity     | FR      | EUR      | 4.12%            |
| CANADIAN PACIFIC RAILWAY LTD        | CP UN Equity     | CA      | USD      | 3.79%            |
| ORSTED A/S                          | ORSTED DC Equity | DK      | DKK      | 3.68%            |
| TRUIST FINANCIAL CORP               | TFC UN Equity    | US      | USD      | 3.65%            |

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