

FACTSHEET - AS OF 24-Mar-2021

RBC Global Top 30 Equity 2% Synthetic Dividend EUR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6ZP5 / SLA6ZP	Base Value / Base Date	1000 Points / 27.12.2012
Bloomberg / Reuters	/ .RBCE30ED	Last Price	2794.50
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	EUR	History	Available daily back to 27.12.2012
Index Members	32		

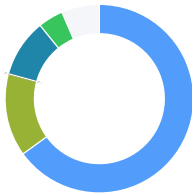
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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.82%	4.20%	18.49%	49.77%	3.69%	179.45%
Performance (p.a.)	-	-	-	-	-	13.29%
Volatility (p.a.)	17.58%	14.53%	14.86%	18.55%	15.13%	18.01%
High	2862.11	2862.11	2862.11	2862.11	2862.11	2862.11
Low	2683.63	2663.16	2330.45	1839.84	2663.16	993.18
Sharpe Ratio	0.63	1.29	2.80	2.76	1.17	0.76
Max. Drawdown	-3.18%	-5.42%	-7.22%	-7.22%	-5.42%	-34.14%
VaR 95 \ 99				-26.4% \ -50.4%		-26.8% \ -51.9%
CVaR 95 \ 99				-42.2% \ -68.7%		-43.5% \ -77.8%

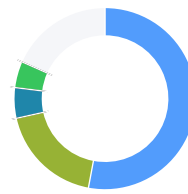
Composition by Currencies

- 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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