

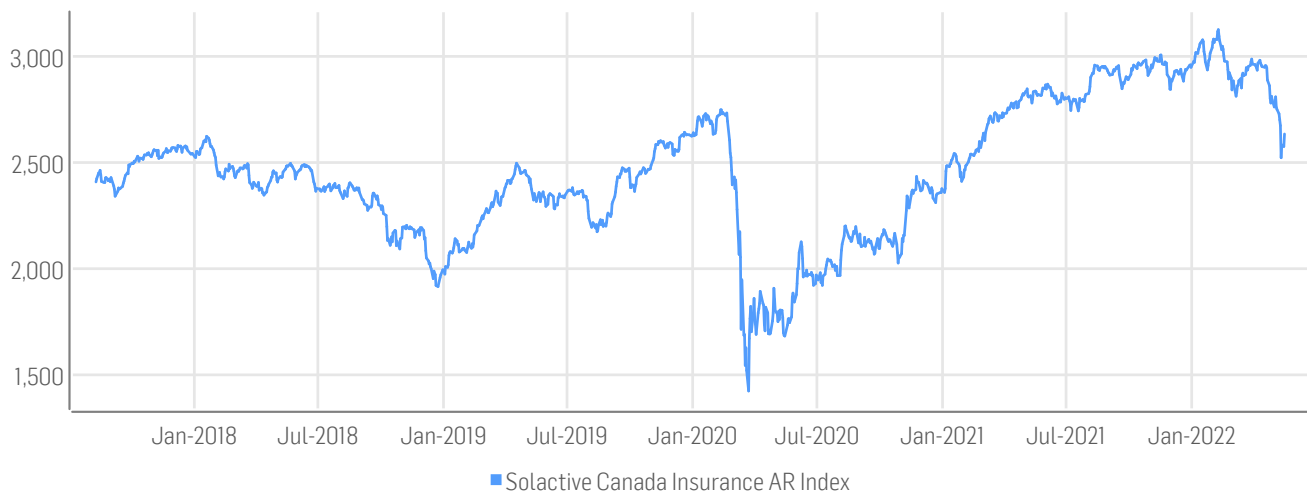
FACTSHEET - AS OF 17-May-2022

Solactive Canada Insurance AR Index

DESCRIPTION

Solactive Canada Insurance AR Index aims to track the performance of the Solactive Canada Insurance Index TR adjusted for a synthetic dividend of 120 index points per annum.

HISTORICAL PERFORMANCE



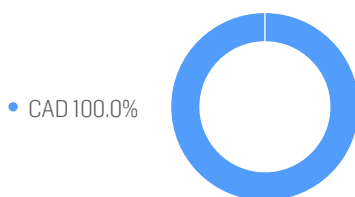
CHARACTERISTICS

ISIN / WKN	DE000SLOA675 / SLOA67	Base Value / Base Date	2408.56 Points / 10.08.2017
Bloomberg / Reuters	SOLCINAR Index / .SOLCINAR	Last Price	2634.54
Index Calculator	Solactive AG	Dividends	Adjusted Return (=GTR-120 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		

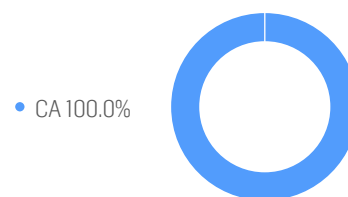
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.75%	-13.17%	-11.68%	-6.62%	-10.65%	9.38%
Performance (p.a.)						1.90%
Volatility (p.a.)	26.85%	19.47%	16.38%	13.42%	17.46%	24.30%
High	2956.66	3034.14	3126.04	3126.04	3126.04	3126.04
Low	2522.62	2522.62	2522.62	2522.62	2522.62	1423.88
Max. Drawdown	-14.68%	-16.86%	-19.30%	-19.30%	-19.30%	-48.19%
VaR 95 \ 99				-22.4% \ -31.6%		-29.6% \ -80.6%
CVaR 95 \ 99				-33.6% \ -62.9%		-57.9% \ -136.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				-0.01%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	30.80%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	28.84%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	27.23%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	13.14%

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