

FACTSHEET - AS OF 20-Oct-2021

Solactive Canada Broad Market Index (PR)

HISTORICAL PERFORMANCE



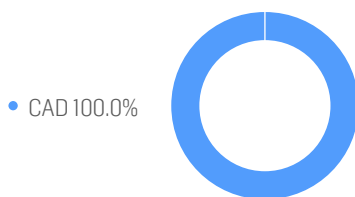
CHARACTERISTICS

ISIN / WKN	DE000SLA4973 / SLA497	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCABMP	Last Price	1622.89
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00am to 04:30pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.02.2007
Index Members	324		

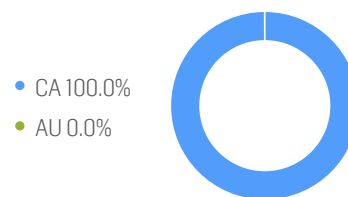
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.36%	5.80%	11.30%	31.28%	22.28%	62.29%
Performance (p.a.)	-	-	-	-	-	3.35%
Volatility (p.a.)	11.08%	8.21%	8.67%	10.61%	10.05%	18.44%
High	1622.89	1622.89	1622.89	1622.89	1622.89	1622.89
Low	1534.47	1533.95	1458.16	1181.20	1318.94	592.59
Sharpe Ratio	8.02	3.13	2.80	3.00	2.84	0.18
Max. Drawdown	-1.96%	-3.53%	-3.53%	-4.45%	-3.91%	-48.13%
VaR 95 \ 99				-16.4% \ -29.3%		-27.3% \ -53.3%
CVaR 95 \ 99				-24.7% \ -38.1%		-46.7% \ -89.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	6.64%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.07%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.22%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	3.67%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.47%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.20%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	3.06%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	2.81%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.13%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.13%

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