

# FACTSHEET - AS OF 25-Jan-2022

## Solactive Canada Broad Market Index (NTR)

### HISTORICAL PERFORMANCE



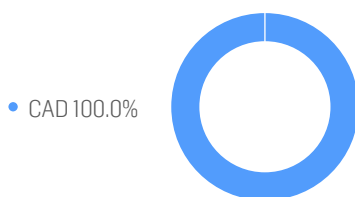
### CHARACTERISTICS

ISIN / WKN	DE000SLA4999 / SLA499	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCABMN	Last Price	2168.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

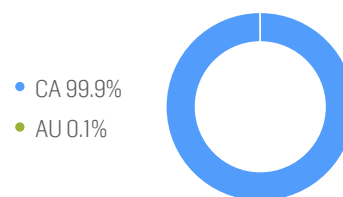
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.78%	-1.28%	2.66%	21.83%	-2.86%	116.81%
Performance (p.a.)						5.31%
Volatility (p.a.)	11.77%	13.37%	11.14%	10.61%	12.19%	18.36%
High	2266.26	2283.72	2283.72	2283.72	2266.26	2283.72
Low	2164.38	2146.69	2098.49	1817.14	2164.38	614.23
Max. Drawdown	-4.50%	-6.00%	-6.00%	-6.00%	-4.50%	-47.27%
VaR 95 \ 99				-15.7% \ -33.6%		-27.1% \ -52.7%
CVaR 95 \ 99				-24.0% \ -37.1%		-46.4% \ -88.4%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 25-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	6.67%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.03%
SHOPIFY INC	SHOP CT Equity	CA	CAD	4.21%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	3.62%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.61%
ENBRIDGE INC	ENB CT Equity	CA	CAD	3.47%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.10%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	2.88%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	2.46%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	2.36%

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