

FACTSHEET - AS OF 03-Oct-2022

Solactive GBS Canada Large & Mid Cap Index PR

DESCRIPTION

The Solactive GBS Canada Large & Mid Cap Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Canadian market. It is calculated as a price return index in CAD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



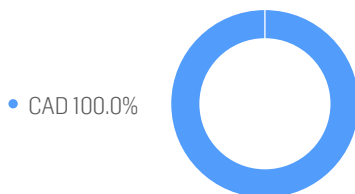
CHARACTERISTICS

ISIN / WKN	DE000SLA4D48 / SLA4D4	Base Value / Base Date	755.91 Points / 08.05.2006
Bloomberg / Reuters	/ .SCALMCP	Last Price	1213.53
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	87		

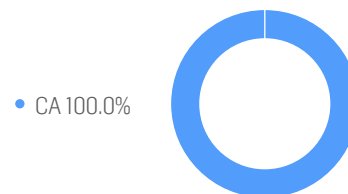
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.90%	0.07%	-12.68%	-6.35%	-10.16%	60.54%
Performance (p.a.)						2.93%
Volatility (p.a.)	19.90%	15.74%	16.78%	14.62%	15.32%	17.96%
High	1282.73	1300.47	1403.11	1406.15	1406.15	1406.15
Low	1179.66	1178.20	1178.20	1178.20	1178.20	487.51
Max. Drawdown	-8.04%	-9.29%	-16.03%	-16.21%	-16.21%	-49.09%
VaR 95 \ 99				-25.8% \ -42.3%		-26.2% \ -52.6%
CVaR 95 \ 99				-36.2% \ -47.1%		-45.2% \ -86.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.38%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.40%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.46%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	4.32%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	3.74%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.37%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.23%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	3.19%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.14%
NUTRIEN LTD	NTR CT Equity	CA	CAD	2.67%

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