

## FACTSHEET - AS OF 25-Oct-2021

# Solactive GBS Canada Large & Mid Cap USD Index NTR

### DESCRIPTION

The Solactive GBS Canada Large & Mid Cap USD Index NTR 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 net total return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



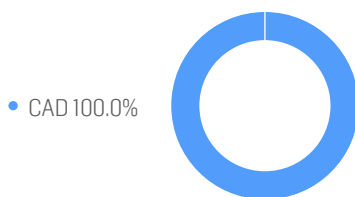
### CHARACTERISTICS

|                     |                           |                        |   |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4D97 / SLA4D9     | Base Value / Base Date | 734.15 Points / 08.05.2006                  |
| Bloomberg / Reuters | SCALMCUN Index/ .SCALMCUN | Last Price             | 1660.48                                     |
| Index Calculator    | Solactive AG              | Dividends              | Reinvested                                  |
| Index Type          | Net Total Return          | Calculation            | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency      | USD                       | History                | Available daily back to 08.05.2006          |
| Index Members       | 89                        |                        |   |

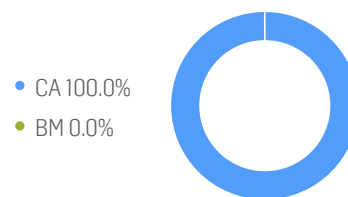
## STATISTICS

|                    | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception  |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance        | 7.30%   | 7.52%   | 11.50%  | 51.28%          | 28.86%  | 126.18%          |
| Performance (p.a.) | -       | -       | -       | -               | -       | 5.42%            |
| Volatility (p.a.)  | 12.03%  | 12.92%  | 13.23%  | 13.44%          | 13.23%  | 22.58%           |
| High               | 1661.70 | 1661.70 | 1661.70 | 1661.70         | 1661.70 | 1661.70          |
| Low                | 1525.81 | 1514.71 | 1480.02 | 1097.59         | 1272.54 | 428.21           |
| Sharpe Ratio       | 11.28   | 2.64    | 1.86    | 3.86            | 2.73    | 0.23             |
| Max. Drawdown      | -2.19%  | -5.35%  | -6.58%  | -6.58%          | -6.58%  | -60.40%          |
| VaR 95 \ 99        |         |         |         | -21.0% \ -33.8% |         | -33.5% \ -67.1%  |
| CVaR 95 \ 99       |         |         |         | -29.9% \ -42.8% |         | -56.7% \ -108.0% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 25-Oct-2021

| Company                                 | Ticker          | Country | Currency | Index Weight (%) |
|---|-----------------|---------|----------|------------------|
| SHOPIFY INC                             | SHOP CT Equity  | CA      | CAD      | 7.68%            |
| ROYAL BANK OF CANADA                    | RY CT Equity    | CA      | CAD      | 7.28%            |
| TORONTO-DOMINION BANK                   | TD CT Equity    | CA      | CAD      | 6.12%            |
| CANADIAN NATIONAL RAILWAY COMPANY       | CNR CT Equity   | CA      | CAD      | 4.43%            |
| ENBRIDGE INC                            | ENB CT Equity   | CA      | CAD      | 4.10%            |
| BANK OF NOVA SCOTIA                     | BNS CT Equity   | CA      | CAD      | 3.66%            |
| BROOKFIELD ASSET MANAGEMENT INC CLASS A | BAM/A CT Equity | CA      | CAD      | 3.63%            |
| BANK OF MONTREAL                        | BMO CT Equity   | CA      | CAD      | 3.30%            |
| CANADIAN IMPERIAL BANK OF COMMERCE      | CM CT Equity    | CA      | CAD      | 2.57%            |
| TC ENERGY CORP                          | TRP CT Equity   | CA      | CAD      | 2.55%            |

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