

FACTSHEET - AS OF 19-May-2022

Solactive Canada Large Cap Index (PR)

HISTORICAL PERFORMANCE



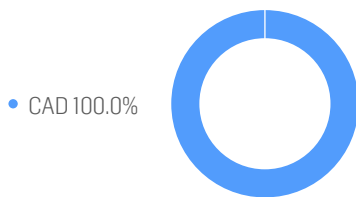
CHARACTERISTICS

ISIN / WKN	DE000SLA5AB0 / SLA5AB	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCALCP	Last Price	1580.12
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	60		

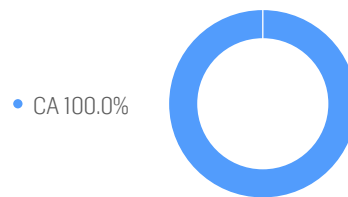
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.13%	-4.00%	-6.00%	3.99%	-4.92%	58.01%
Performance (p.a.)						3.04%
Volatility (p.a.)	21.07%	15.57%	14.67%	11.96%	14.56%	18.52%
High	1719.94	1726.03	1726.03	1726.03	1726.03	1726.03
Low	1550.38	1550.38	1550.38	1522.99	1550.38	611.50
Max. Drawdown	-9.86%	-10.18%	-10.18%	-10.18%	-10.18%	-48.06%
VaR 95 \ 99				-20.6% \ -35.4%		-27.2% \ -53.3%
CVaR 95 \ 99				-31.0% \ -42.3%		-46.7% \ -88.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.55%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	6.99%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.83%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	4.16%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.07%
CANADIAN NATURAL RESOURCES	CNQ CT Equity	CA	CAD	3.79%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	3.56%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	3.46%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	3.43%
NUTRIEN LTD	NTR CT Equity	CA	CAD	3.01%

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