

# FACTSHEET - AS OF 19-Oct-2020

## Solactive Canada Large Cap Index (CA NTR)

### HISTORICAL PERFORMANCE



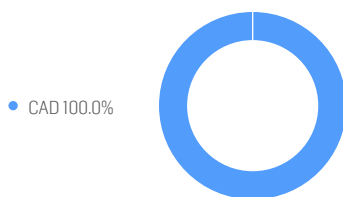
### CHARACTERISTICS

ISIN / WKN	DE000SLA5AE4 / SLA5AE	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	SOLCALCC Index/ .SOLCALCC	Last Price	1925.07
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	58		

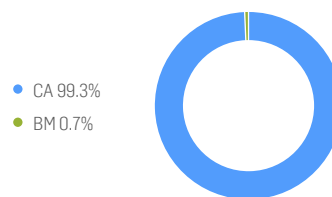
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.02%	1.01%	13.53%	1.64%	-2.41%	92.51%
Performance (p.a.)	-	-	-	-	-	4.90%
Volatility (p.a.)	13.93%	12.57%	15.90%	33.46%	36.93%	19.17%
High	1960.89	1983.99	1983.99	2087.52	2087.52	2087.52
Low	1873.89	1873.89	1687.50	1346.12	1346.12	642.01
Sharpe Ratio	0.95	0.33	1.85	0.05	-0.08	0.26
Max. Drawdown	-1.83%	-5.55%	-5.55%	-35.52%	-35.52%	-46.98%
VaR 95 \ 99				-41.4% \ -170.3%		-27.7% \ -54.6%
CVaR 95 \ 99				-97.2% \ -190.3%		-48.3% \ -92.2%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 19-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
SHOPIFY INC	SHOP CT Equity	CA	CAD	8.05%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	7.52%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	5.89%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	5.70%
ENBRIDGE INC	ENB CT Equity	CA	CAD	4.25%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	3.72%
BARRICK GOLD CORP	ABX CT Equity	CA	CAD	3.43%
CANADIAN PACIFIC RAILWAY LTD	CP CT Equity	CA	CAD	3.17%
BROOKFIELD ASSET MANAGEMENT INC CLASS A	BAM/A CT Equity	CA	CAD	3.12%
TC ENERGY CORP	TRP CT Equity	CA	CAD	2.87%

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