

FACTSHEET - AS OF 19-May-2022

Solactive Canada Large Cap Equal Weight Index (PR)

HISTORICAL PERFORMANCE



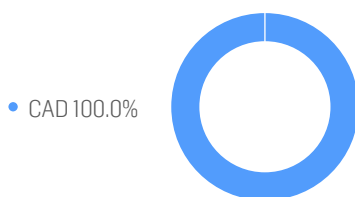
CHARACTERISTICS

ISIN / WKN	DE000SLA5AF1 / SLA5AF	Base Value / Base Date	1000 Points / 07.02.2007
Bloomberg / Reuters	- / .SOLCALEP	Last Price	1616.07
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		

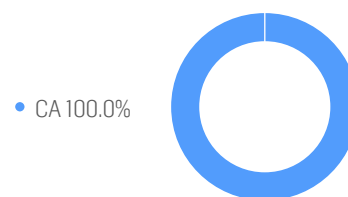
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.21%	-1.75%	-1.53%	5.04%	-1.44%	61.61%
Performance (p.a.)						3.19%
Volatility (p.a.)	21.40%	15.46%	14.19%	11.67%	14.18%	17.44%
High	1766.97	1766.97	1766.97	1766.97	1766.97	1766.97
Low	1574.30	1574.30	1561.92	1533.24	1574.30	633.86
Max. Drawdown	-10.90%	-10.90%	-10.90%	-10.90%	-10.90%	-43.67%
VaR 95 \ 99				-21.2% \ -33.0%		-26.2% \ -50.3%
CVaR 95 \ 99				-30.0% \ -42.8%		-44.0% \ -80.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
CENOVUS ENERGY INC	CVE CT Equity	CA	CAD	2.16%
SUNCOR ENERGY INC	SU CT Equity	CA	CAD	2.05%
TOURMALINE OIL CORP	TOU CT Equity	CA	CAD	1.99%
CGI INC - CLASS A	GIB/A CT Equity	CA	CAD	1.89%
IMPERIAL OIL LTD	IMO CT Equity	CA	CAD	1.85%
TC ENERGY CORP	TRP CT Equity	CA	CAD	1.84%
HYDRO ONE LTD	H CT Equity	CA	CAD	1.82%
MAGNA INTERNATIONAL INC	MG CT Equity	CA	CAD	1.81%
FORTIS INC	FTS CT Equity	CA	CAD	1.80%
PEMBINA PIPELINE CORP	PPL CT Equity	CA	CAD	1.80%

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