

FACTSHEET - AS OF 04-Sep-2024

Solactive Canada Insurance Index PR

DESCRIPTION

The Solactive Canada Insurance Index PR intends to track the performances of Life & Health and Multi-Line Insurance companies in the Canadian Stock Market. It is calculated as a Price Return Index in CAD and weighted by free-float market capitalization with a 30% weight cap on the single securities.

HISTORICAL PERFORMANCE



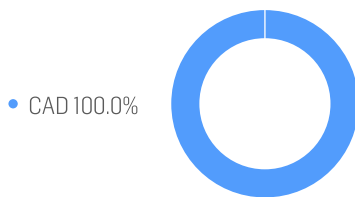
CHARACTERISTICS

ISIN / WKN	DE000SLOBCR2 / SLOBCR	Base Value / Base Date	1000 Points / 03.08.2011
Bloomberg / Reuters	SOLCINPR Index/ .SOLCINPR	Last Price	2381.20
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 03.08.2011
Index Members	4		

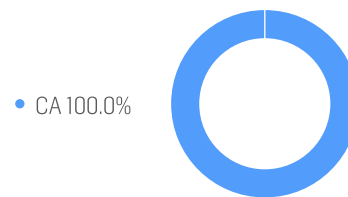
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.57%	8.73%	7.70%	23.85%	14.17%	138.12%
Performance (p.a.)						6.85%
Volatility (p.a.)	14.88%	14.81%	13.77%	13.84%	13.28%	20.48%
High	2381.20	2381.20	2381.20	2381.20	2381.20	2381.20
Low	2082.49	2082.49	2082.49	1782.66	2039.75	780.29
Max. Drawdown	-3.30%	-7.62%	-8.88%	-10.71%	-8.88%	-48.26%
VaR 95 \ 99				-25.7% \ -36.2%		-29.0% \ -54.5%
CVaR 95 \ 99				-31.0% \ -40.2%		-48.0% \ -90.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	30.63%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	29.03%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	25.74%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	14.61%

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