

FACTSHEET - AS OF 18-Jun-2024

Solactive Canadian Core Financials Equal Weight Index TR

DESCRIPTION

The Solactive Canadian Core Financials Equal Weight Index TR intends to track the performance of the largest 10 companies from the bank and insurance segments of Canadian stock market. Constituents are selected based on free float market capitalization and are equally weighted. The index is calculated as a total return index in CAD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



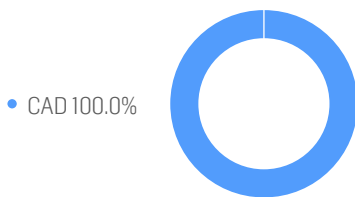
CHARACTERISTICS

ISIN / WKN	DE000SLOEWM5 / SLOEWM	Base Value / Base Date	1000 Points / 09.02.2007
Bloomberg / Reuters	/.SOCAFINT	Last Price	3538.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 09.02.2007
Index Members	10		

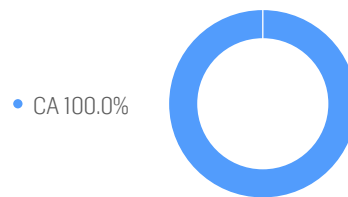
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.85%	-3.38%	3.16%	16.03%	1.35%	255.73%
Performance (p.a.)						7.59%
Volatility (p.a.)	11.21%	10.32%	9.78%	11.83%	9.82%	21.12%
High	3717.69	3719.09	3719.09	3719.09	3719.09	3719.09
Low	3528.78	3513.69	3393.76	2890.18	3393.76	448.57
Max. Drawdown	-5.12%	-5.26%	-5.26%	-12.39%	-5.26%	-56.99%
VaR 95 \ 99				-18.7% \ -29.7%		-29.2% \ -58.8%
CVaR 95 \ 99				-26.9% \ -34.8%		-50.7% \ -95.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	10.99%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.69%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	10.35%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.24%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	10.02%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	9.81%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	9.69%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.52%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	9.42%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.27%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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