

FACTSHEET - AS OF 28-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

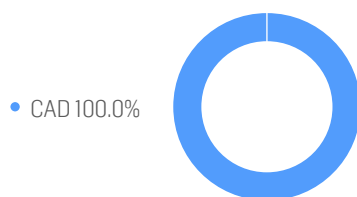
ISIN / WKN	DE000SLOEWM5 / SLOEWM	Base Value / Base Date	1000 Points / 09.02.2007
Bloomberg / Reuters	/ .SOCAFINT	Last Price	3585.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 09.02.2007
Index Members	10		

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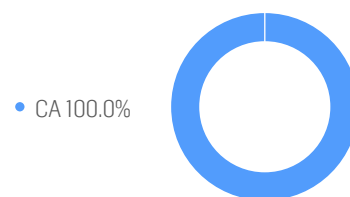
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	-3.33%	2.69%	12.31%	2.69%	260.42%
Performance (p.a.)						7.65%
Volatility (p.a.)	11.74%	10.27%	9.81%	11.72%	9.79%	21.10%
High	3672.82	3719.09	3719.09	3719.09	3719.09	3719.09
Low	3512.33	3512.33	3393.76	2890.18	3393.76	448.57
Max. Drawdown	-4.37%	-5.56%	-5.56%	-12.39%	-5.56%	-56.99%
VaR 95 \ 99				-18.7% \ -29.7%		-29.2% \ -58.8%
CVaR 95 \ 99				-26.9% \ -34.8%		-50.6% \ -95.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	11.28%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.80%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	10.39%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.15%
GREAT WEST LIFE CO	GWO CT Equity	CA	CAD	9.85%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.76%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	9.75%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.52%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.25%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	9.25%

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The index is launched on 09-Feb-2007. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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

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