

# FACTSHEET - AS OF 24-Mar-2023

## Solactive Canadian Core Financials Equal Weight Index PR

### DESCRIPTION

The Solactive Canadian Core Financials Equal Weight Index PR 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 price return index in CAD and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



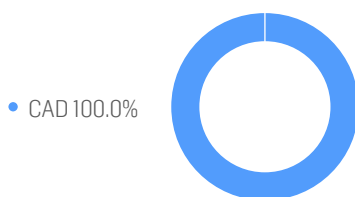
### CHARACTERISTICS

ISIN / WKN	DE000SLOEWK9 / SLOEWK	Base Value / Base Date	1000 Points / 09.02.2007
Bloomberg / Reuters	/ .SOCAFINP	Last Price	1486.84
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

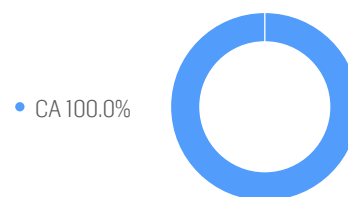
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.14%	-0.23%	3.15%	-15.66%	0.34%	49.46%
Performance (p.a.)						2.52%
Volatility (p.a.)	16.10%	13.12%	15.23%	16.11%	13.05%	21.65%
High	1632.21	1647.14	1647.14	1762.92	1647.14	1854.49
Low	1482.38	1476.55	1376.16	1376.16	1481.85	413.27
Max. Drawdown	-9.18%	-10.00%	-10.00%	-21.94%	-10.00%	-60.07%
VaR 95 \ 99				-32.9% \ -39.8%		-30.2% \ -61.4%
CVaR 95 \ 99				-38.0% \ -49.4%		-52.4% \ -98.7%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	10.77%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	10.44%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	10.12%
CANADIAN IMPERIAL BANK OF COMMERCE	CM CT Equity	CA	CAD	10.10%
NATIONAL BANK OF CANADA	NA CT Equity	CA	CAD	10.04%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	9.97%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	9.96%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	9.91%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	9.44%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	9.24%

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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.

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