

DESCRIPTION

The Solactive Canadian Float Adjusted Universe Bond Index designed to measure the performance of the Canadian investment grade bond market. The index includes CAD denominated bonds issued in the Canadian market regardless of the origin of the issuing entity.

HISTORICAL PERFORMANCE



CHARACTERISTICS

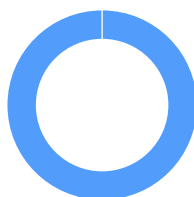
ISIN / WKN	DE000SLOBSB2 / SLOBSB	Base Value / Base Date	1000 Points / 15.04.2021
Bloomberg / Index RIC	SOLBCATF Index / .SOLBCATF	Last Index Value	956.51
Index Calculator	Solactive AG	Index Members	1609
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	15.04.2021

STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	3.70%	-4.87%	-0.25%	-0.39%	-4.35%
Performance (p.a.)	3.69%	-1.65%	-0.05%		-1.38%
Volatility (p.a.)	6.99%	7.16%	6.44%	5.85%	6.98%
High	969.67	1022.98	1048.62	969.67	1022.98
Low	875.27	864.26	864.26	926.25	864.26
Max. Drawdown	-5.11%	-15.52%	-17.58%	-3.54%	-15.52%
VaR 95 \ 99	-11.8% \ -14.7%	-11.7% \ -15.2%	-10.7% \ -15.1%		-11.5% \ -15.1%
CVaR 95 \ 99	-14.2% \ -18.4%	-14.3% \ -18.6%	-13.8% \ -19.1%		-14.1% \ -18.1%

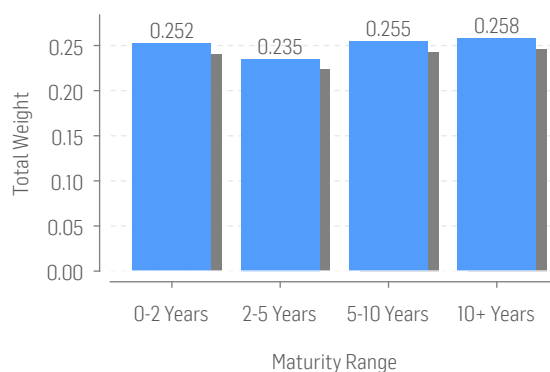
COMPOSITION BY CURRENCIES

• CAD 100.0%



MATURITY BUCKETS

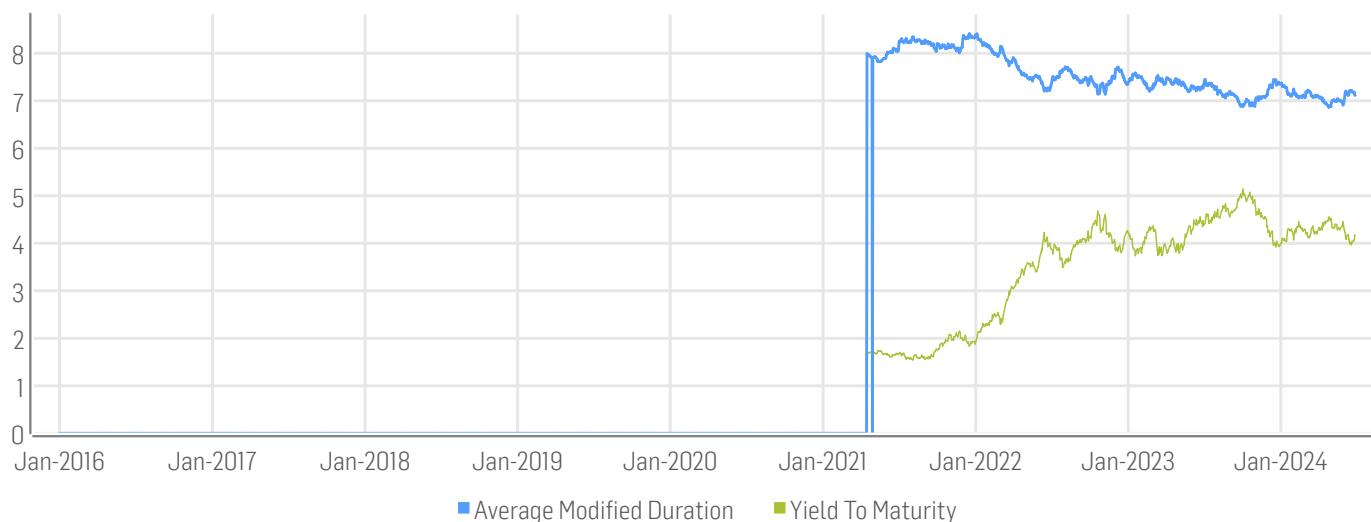
■ Weight



TOP COMPONENTS AS OF 28-Jun-2024

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	15.93%
PROVINCE OF ONTARIO	CA	CAD	12.10%
CANADA HOUSING TRUST NO. 1	CA	CAD	7.68%
PROVINCE OF QUEBEC	CA	CAD	7.26%
CA GOVT T BILLS	CA	CAD	6.84%
PROVINCE OF ALBERTA	CA	CAD	2.62%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.47%
GOVERNMENT OF CANADA	CA	CAD	2.25%
PROVINCE OF MANITOBA	CA	CAD	1.52%
CA HSG TR NO 1	CA	CAD	1.42%

DURATION AND YIELD TO MATURITY



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The index is launched on 15-Apr-2021. 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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