

FACTSHEET - AS OF 30-Aug-2024

Solactive Canadian Long Government Bond Index

DESCRIPTION

The Solactive Canadian Long Government Bond Index aims to track Sovereign and Province/State Government Bonds denominated in CAD with maturity of at least 15 years and is calculated as a Total Return Index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

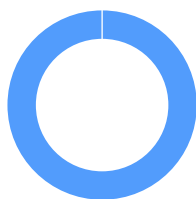
ISIN / WKN	DE000SL0DSP8 / SL0DSP	Base Value / Base Date	1000 Points / 06.11.2023
Bloomberg / Index RIC	SOLCADLG Index / .SOLCADLG	Last Index Value	1091.17
Index Calculator	Solactive AG	Index Members	97
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	06.11.2023

STATISTICS

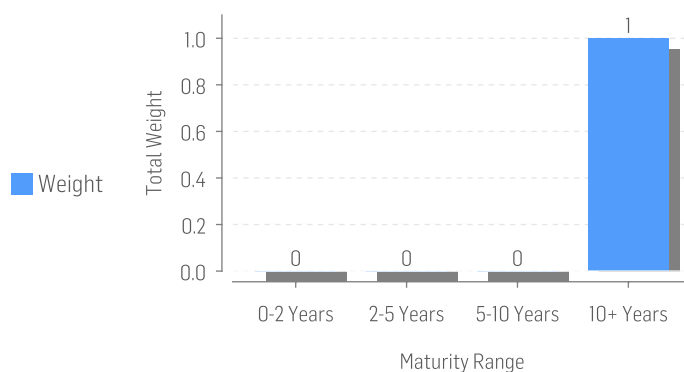
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	7.08%	-17.00%	-16.79%	-1.48%	9.95%
Performance (p.a.)	7.06%	-6.02%	-3.61%		12.33%
Volatility (p.a.)	14.83%	16.02%	14.02%	12.78%	13.85%
High	1126.26	1333.28	1469.56	1121.14	1126.26
Low	923.14	923.14	923.14	992.83	986.94
Max. Drawdown	-11.85%	-30.76%	-37.18%	-10.35%	-11.85%
VaR 95 \ 99	-26.9% \ -36.1%	-26.5% \ -36.5%	-23.6% \ -36.4%		-24.3% \ -34.7%
CVaR 95 \ 99	-32.6% \ -44.0%	-33.0% \ -42.8%	-31.5% \ -43.4%		-29.9% \ -36.1%

COMPOSITION BY CURRENCIES

• CAD 100.0%



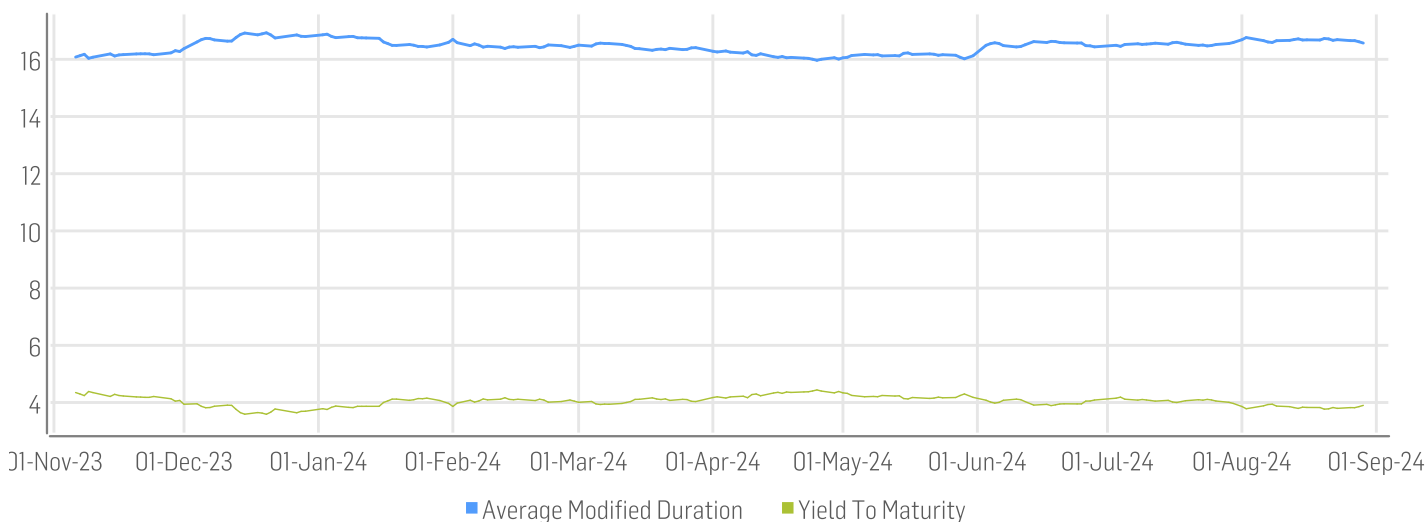
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Aug-2024

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	22.74%
PROVINCE OF ONTARIO	CA	CAD	22.15%
PROVINCE OF QUEBEC	CA	CAD	16.95%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	6.22%
PROVINCE OF ALBERTA	CA	CAD	5.68%
CANADA GOVERNMENT OF	CA	CAD	4.52%
PROVINCE OF MANITOBA	CA	CAD	3.29%
CANADIAN GOVERNMENT BOND	CA	CAD	3.28%
ONT PROV BK ETY	CA	CAD	2.80%
PROVINCE OF SASKATCHEWAN	CA	CAD	2.73%

DURATION AND YIELD TO MATURITY



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The index is launched on 06-Nov-2023. 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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