

FACTSHEET - AS OF 28-Jun-2024

Solactive US 20+ Year Treasury Bond CAD Index

DESCRIPTION

Solactive US Treasury Bond Index Family is a rules-based, market value weighted index designed to track the performance of USD-denominated bonds issued by the US Treasury. Solactive US 20+ Year Treasury Bond CAD Index includes bonds that have maturity longer than 20 years.

HISTORICAL PERFORMANCE



CHARACTERISTICS

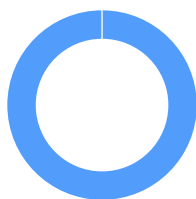
ISIN / WKN	DE000SL0DSR4 / SL0DSR	Base Value / Base Date	1000 Points / 20.11.2023
Bloomberg / Index RIC	/ .SOLUT20C	Last Index Value	1035.77
Index Calculator	Solactive AG	Index Members	40
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	20.11.2023

STATISTICS

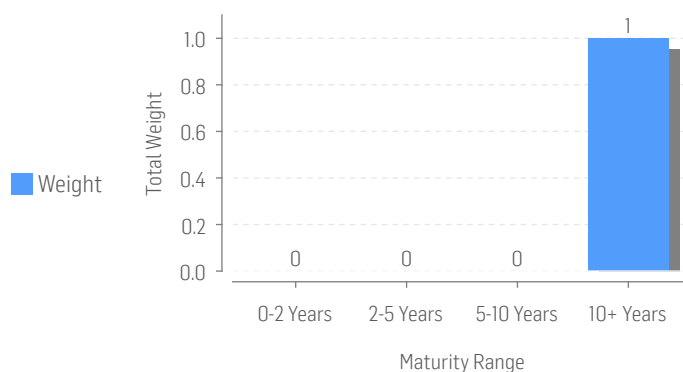
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	-4.90%	-22.71%	-18.53%	-2.44%	3.58%
Performance (p.a.)	-4.89%	-8.23%	-4.01%		5.98%
Volatility (p.a.)	15.23%	17.93%	18.89%	12.77%	13.68%
High	1089.10	1516.21	1809.86	1072.19	1079.63
Low	912.09	912.09	912.09	981.93	981.93
Max. Drawdown	-16.25%	-39.84%	-49.60%	-8.17%	-9.05%
VaR 95 \ 99	-25.9% \ -37.1%	-31.3% \ -39.2%	-30.6% \ -42.6%		-22.4% \ -26.6%
CVaR 95 \ 99	-32.2% \ -39.9%	-37.4% \ -46.9%	-39.5% \ -57.9%		-25.8% \ -30.6%

COMPOSITION BY CURRENCIES

• USD 100.0%



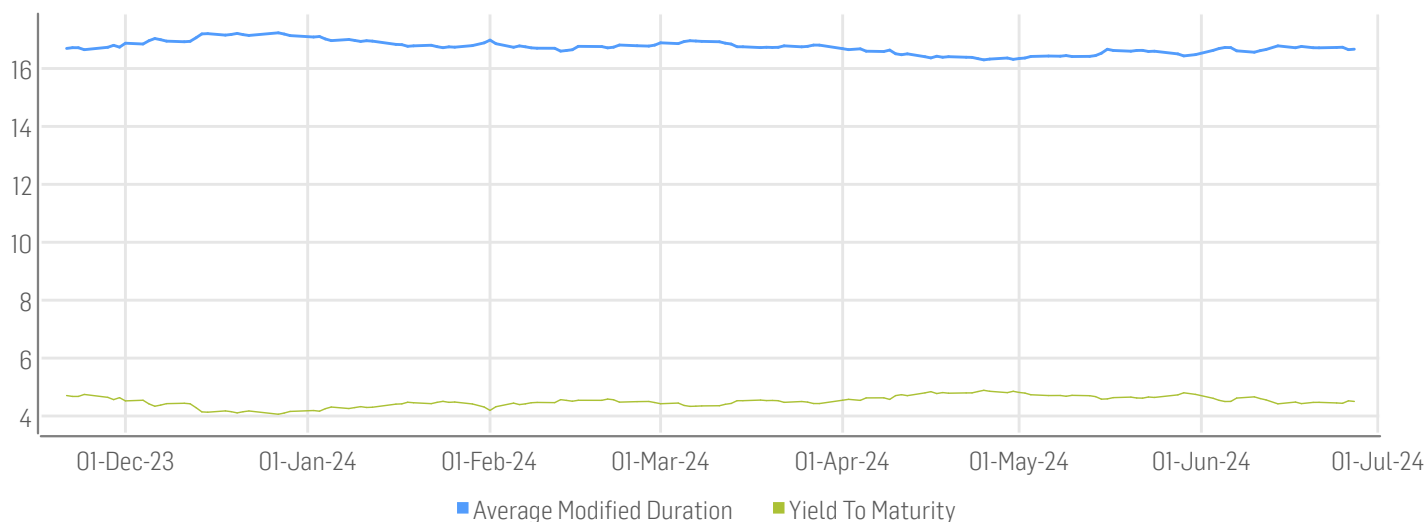
MATURITY BUCKETS



TOP COMPONENTS AS OF 28-Jun-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF THE UNITED STATES OF AMERICA	US	USD	100.00%

DURATION AND YIELD TO MATURITY



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