

FACTSHEET - AS OF 31-May-2024

Solactive Canadian Select Universe Bond Index

DESCRIPTION

The Solactive Canadian Select Universe Bond Index is designed to measure the performance of the Canadian investment grade bond market (government and corporate bonds) by selecting a representative group of bonds from the available universe.

HISTORICAL PERFORMANCE



CHARACTERISTICS

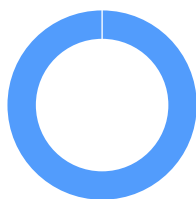
ISIN / WKN	DE000SLA3FB4 / SLA3FB	Base Value / Base Date	1000 Points / 21.02.2014
Bloomberg / Index RIC	SOLHBB Index / .SOLHBB	Last Index Value	1207.94
Index Calculator	Solactive AG	Index Members	1388
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	21.02.2014

STATISTICS

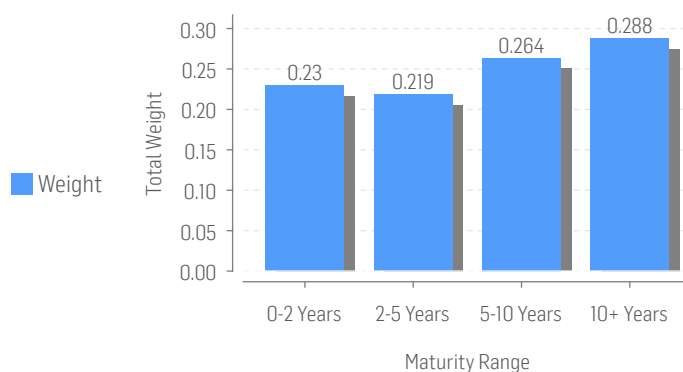
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	2.18%	-5.80%	-0.89%	-1.81%	20.79%
Performance (p.a.)	2.17%	-1.97%	-0.18%		1.86%
Volatility (p.a.)	7.47%	7.42%	6.53%	6.20%	5.19%
High	1234.79	1315.17	1342.95	1230.17	1342.95
Low	1117.19	1108.34	1108.34	1182.03	999.15
Max. Drawdown	-5.79%	-15.73%	-17.47%	-3.91%	-17.47%
VaR 95 \ 99	-12.6% \ -16.0%	-12.2% \ -16.0%	-10.8% \ -15.6%		-8.7% \ -13.9%
CVaR 95 \ 99	-15.3% \ -19.6%	-15.0% \ -19.5%	-14.2% \ -19.6%		-11.9% \ -17.1%

COMPOSITION BY CURRENCIES

• CAD 100.0%



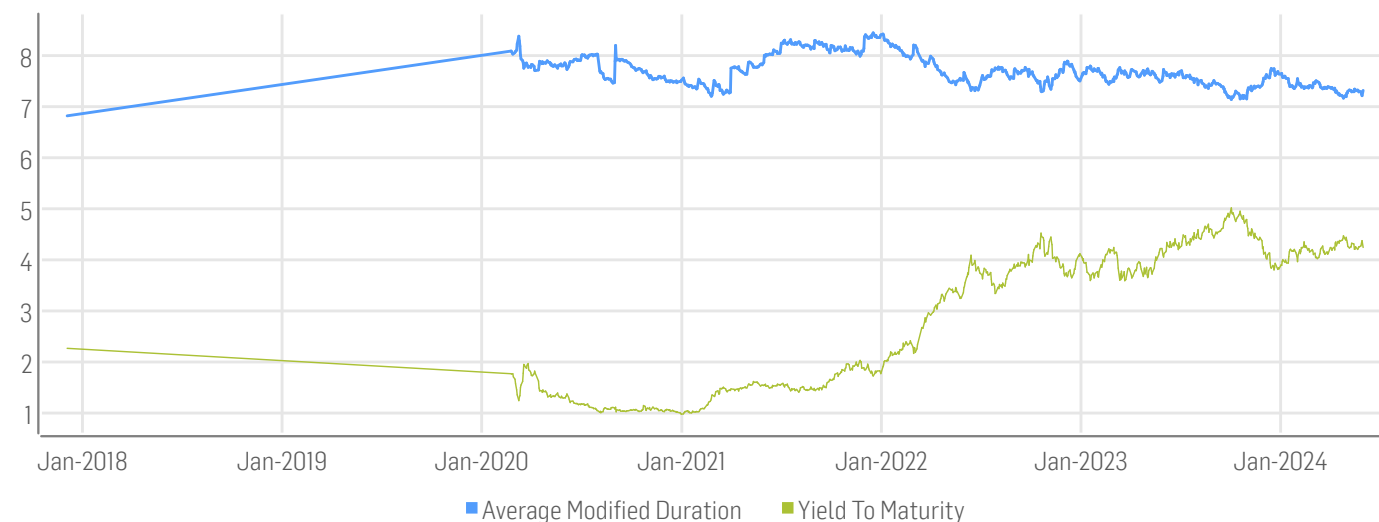
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	23.76%
PROVINCE OF ONTARIO	CA	CAD	12.56%
CANADA HOUSING TRUST NO. 1	CA	CAD	7.74%
PROVINCE OF QUEBEC	CA	CAD	7.25%
CA GOVT T BILLS	CA	CAD	6.29%
PROVINCE OF ALBERTA	CA	CAD	2.57%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.54%
GOVERNMENT OF CANADA	CA	CAD	2.17%
HYDRO-QUEBEC	CA	CAD	1.98%
PROVINCE OF MANITOBA	CA	CAD	1.72%

DURATION AND YIELD TO MATURITY



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The index is launched on 21-Feb-2014. 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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