

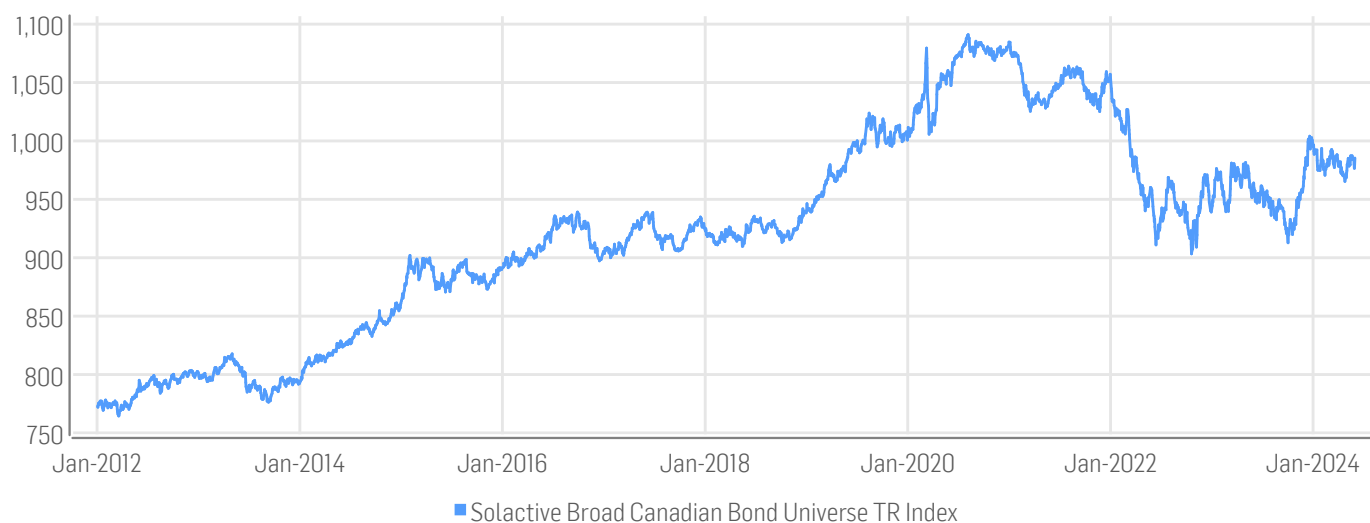
FACTSHEET - AS OF 31-May-2024

Solactive Broad Canadian Bond Universe TR Index

DESCRIPTION

The Solactive Broad Canadian Bond Universe TR Index (SOLBCATR) aims to track the performance of CAD denominated bonds issued in the Canadian market regardless of the origin of the issuing entity. The index provides a broad and liquid measure of the Canadian Investment Grade bond market including instruments issued by supranationals, government, quasi-government and corporate bonds.

HISTORICAL PERFORMANCE



CHARACTERISTICS

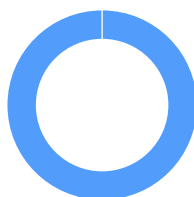
ISIN / WKN	DE000SLA9SF5 / SLA9SF	Base Value / Base Date	1000 Points / 17.09.2019
Bloomberg / Index RIC	SOLBCATR Index / .SOLBCATR	Last Index Value	985.38
Index Calculator	Solactive AG	Index Members	1630
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	17.09.2019

STATISTICS

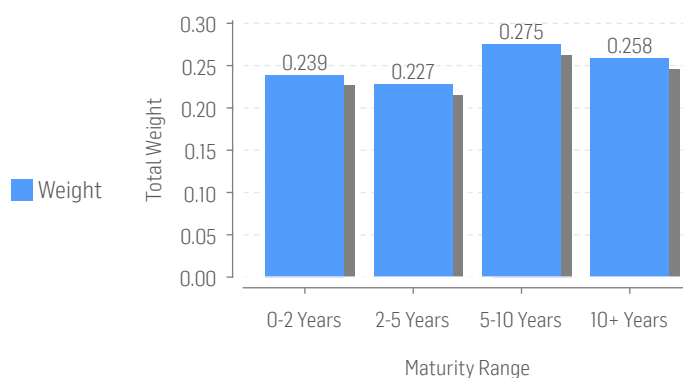
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	2.49%	-5.15%	-0.36%	-1.53%	-1.46%
Performance (p.a.)	2.48%	-1.75%	-0.07%		-0.31%
Volatility (p.a.)	7.03%	7.00%	6.27%	5.84%	6.35%
High	1004.09	1064.05	1091.08	1000.71	1091.08
Low	912.80	903.31	903.31	965.33	903.31
Max. Drawdown	-5.31%	-15.11%	-17.21%	-3.54%	-17.21%
VaR 95 \ 99	-12.0% \ -15.0%	-11.4% \ -15.2%	-10.3% \ -14.8%		-10.4% \ -15.0%
CVaR 95 \ 99	-14.4% \ -18.3%	-14.1% \ -18.2%	-13.5% \ -18.7%		-13.7% \ -19.0%

COMPOSITION BY CURRENCIES

• CAD 100.0%



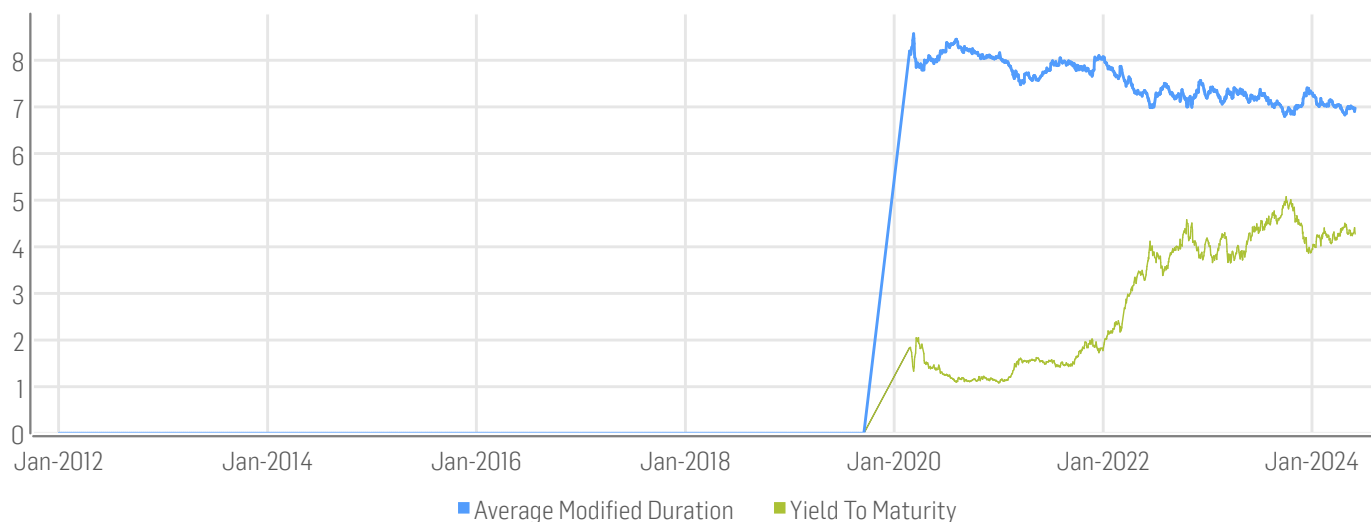
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	21.89%
PROVINCE OF ONTARIO	CA	CAD	10.94%
CANADA HOUSING TRUST NO. 1	CA	CAD	7.14%
PROVINCE OF QUEBEC	CA	CAD	6.56%
CA GOVT T BILLS	CA	CAD	6.38%
PROVINCE OF ALBERTA	CA	CAD	2.37%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.23%
GOVERNMENT OF CANADA	CA	CAD	2.02%
CANADA GOVERNMENT OF	CA	CAD	1.39%
PROVINCE OF MANITOBA	CA	CAD	1.37%

DURATION AND YIELD TO MATURITY



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The index is launched on 17-Sep-2019. 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.

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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