

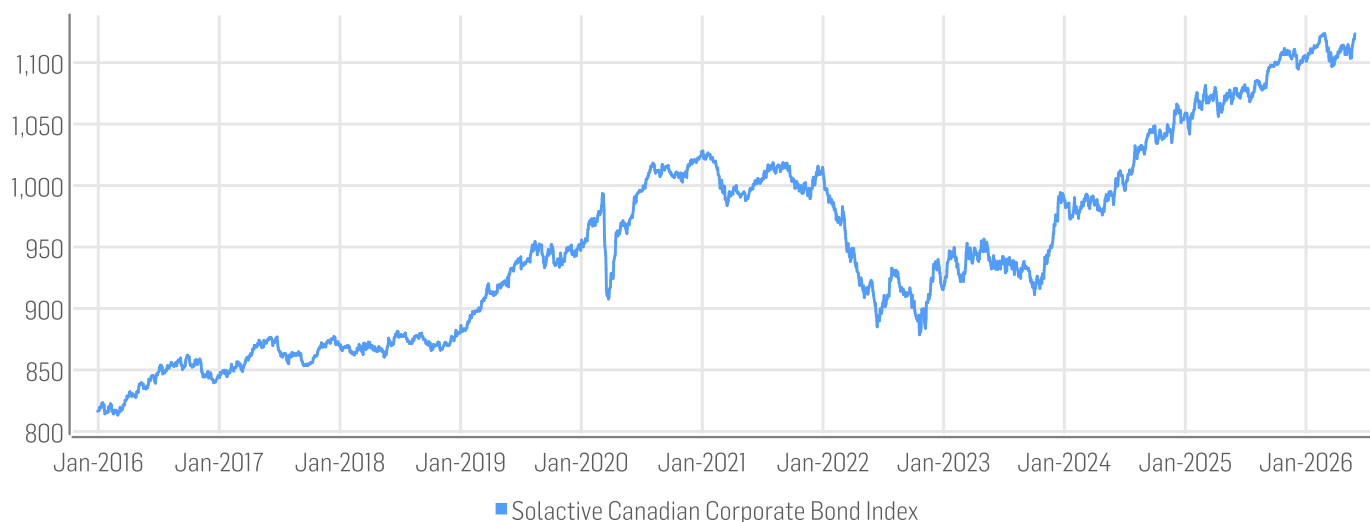
FACTSHEET - AS OF 29-May-2026

Solactive Canadian Corporate Bond Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

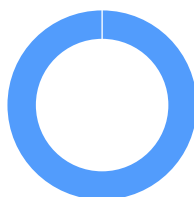
ISIN / WKN	DE000SLOBSCO / SLOBSC	Base Value / Base Date	1000 Points / 16.04.2021
Bloomberg / Index RIC	SOLBCCTF Index / .SOLBCCTF	Last Index Value	1123.47
Index Calculator	Solactive AG	Index Members	1251
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	16.04.2021

STATISTICS

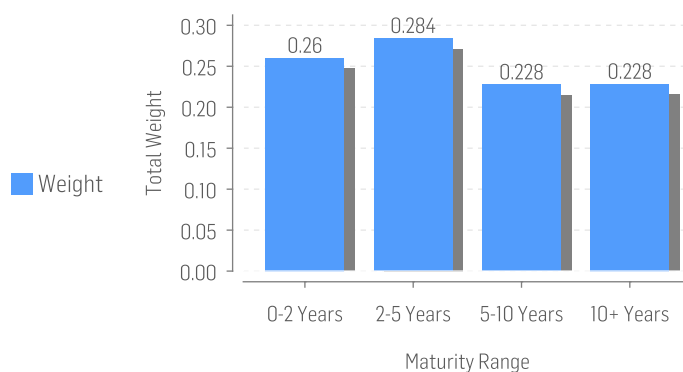
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	4.24%	20.42%	12.76%	1.79%	12.88%
Performance (p.a.)	4.24%	6.39%	2.43%		2.40%
Volatility (p.a.)	3.35%	4.58%	5.06%	3.83%	5.02%
High	1123.55	1123.55	1123.55	1123.55	1123.55
Low	1068.13	911.14	878.56	1096.78	878.56
Max. Drawdown	-2.38%	-3.36%	-13.75%	-2.38%	-13.75%
VaR 95 \ 99	-6.0% \ -10.5%	-7.4% \ -11.3%	-8.3% \ -12.0%		-8.2% \ -12.0%
CVaR 95 \ 99	-8.0% \ -11.8%	-9.8% \ -12.6%	-10.7% \ -14.0%		-10.7% \ -14.0%

COMPOSITION BY CURRENCIES

• CAD 100.0%



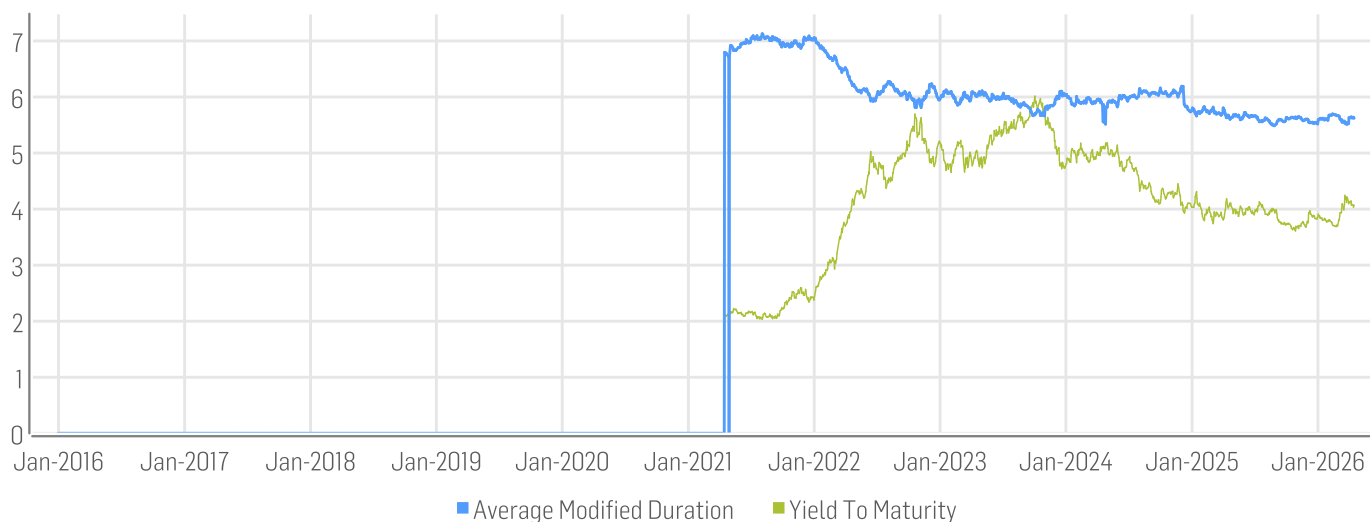
MATURITY BUCKETS



TOP COMPONENTS AS OF 29-May-2026

Issuer	Country	Currency	Issuer Weight (%)
TORONTO DOMINIO	CA	CAD	3.06%
ROYAL BANK OF CANADA	CA	CAD	2.82%
HYDRO ONE INC.	CA	CAD	2.20%
TORONTO-DOMINION BANK	CA	CAD	2.17%
BELL TELEPHONE COMPANY OF CANADA	CA	CAD	2.00%
CIBC CANADA	CA	CAD	1.66%
BANK OF MONTREAL	CA	CAD	1.64%
ENBRIDGE INC.	CA	CAD	1.53%
TRANSCANADA PIPELINES LTD.	CA	CAD	1.48%
RBC BDN IB NT C	CA	CAD	1.43%

DURATION AND YIELD TO MATURITY



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The index is launched on 16-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.

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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