

FACTSHEET - AS OF 30-May-2025

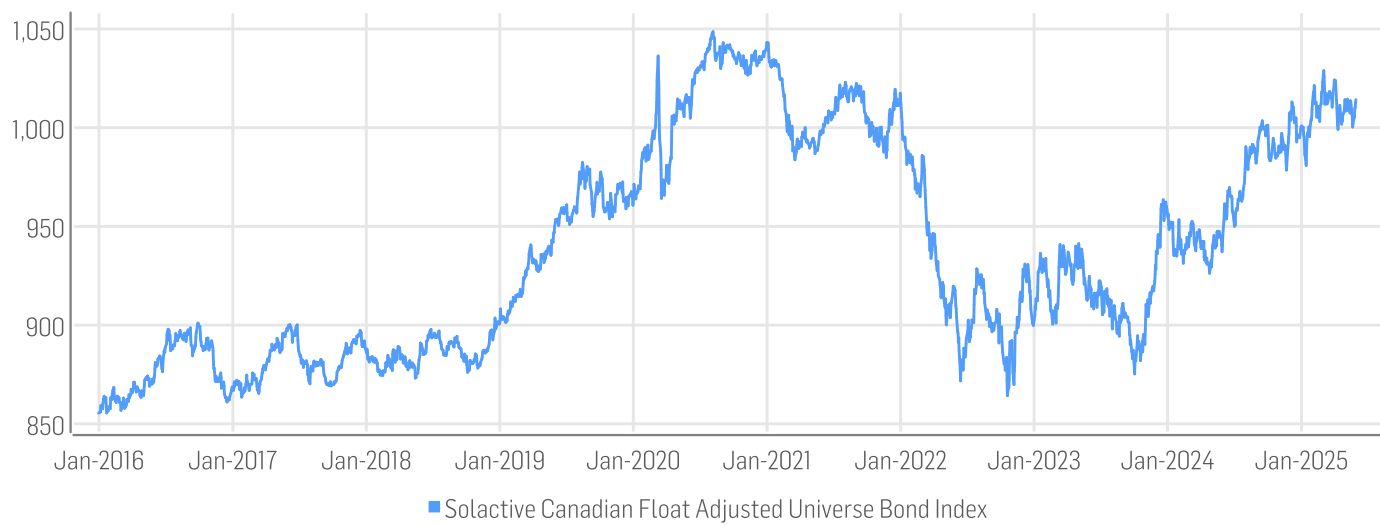
Solactive Canadian Float Adjusted Universe Bond Index



DESCRIPTION

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

HISTORICAL PERFORMANCE



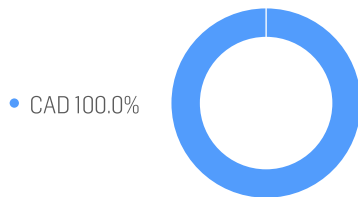
CHARACTERISTICS

ISIN / WKN	DE000SLOB2 / SLOB2	Base Value / Base Date	1000 Points / 15.04.2021
Bloomberg / Index RIC	SOLBCATF Index / .SOLBCATF	Last Index Value	1014.19
Index Calculator	Solactive AG	Index Members	1679
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	15.04.2021

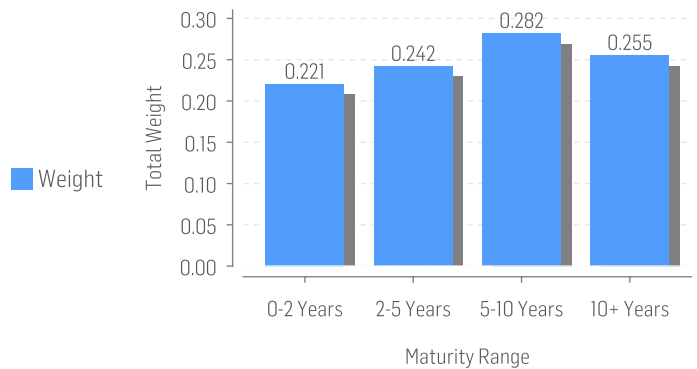
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	7.86%	10.52%	-0.09%	1.38%	1.42%
Performance (p.a.)	7.87%	3.39%	-0.02%		0.34%
Volatility (p.a.)	5.64%	7.03%	6.32%	5.91%	6.70%
High	1028.91	1028.91	1048.62	1028.91	1028.91
Low	940.27	864.26	864.26	980.87	864.26
Max. Drawdown	-3.17%	-7.01%	-17.58%	-2.89%	-15.52%
VaR 95 \ 99	-9.1% \ -12.3%	-11.4% \ -15.1%	-10.7% \ -15.0%		-11.1% \ -15.0%
CVaR 95 \ 99	-11.6% \ -14.2%	-13.9% \ -17.7%	-13.4% \ -17.3%		-13.7% \ -17.6%

COMPOSITION BY CURRENCIES



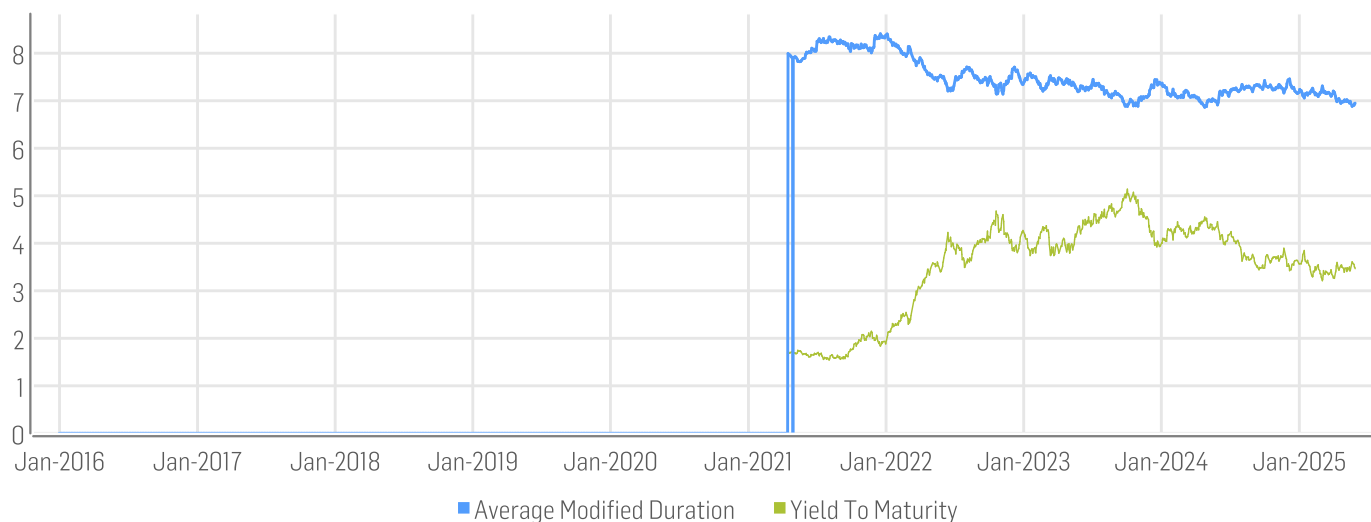
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	12.47%
CA GOVT	CA	CAD	11.57%
PROVINCE OF ONTARIO	CA	CAD	10.11%
PROVINCE OF QUEBEC	CA	CAD	6.38%
CANADA HOUSING TRUST NO. 1	CA	CAD	6.02%
CA HSG TR NO 1	CA	CAD	3.40%
GOV OF CANADA	CA	CAD	2.40%
PROVINCE OF ALBERTA	CA	CAD	2.27%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.11%
GOVERNMENT OF CANADA	CA	CAD	1.69%

DURATION AND YIELD TO MATURITY



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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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