

FACTSHEET - AS OF 30-May-2025

Solactive Canadian Ultra Short Bond Index



DESCRIPTION

The Solactive Canadian Ultra Short Bond Index aims to track Sovereign, Local Authority/Political Division and Corporate Bonds denominated in CAD with 0 to 1 year Maturity and is calculated as a Total Return Index.

HISTORICAL PERFORMANCE



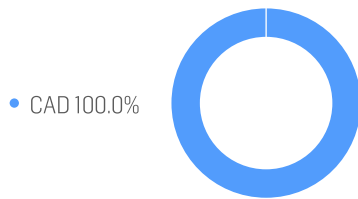
CHARACTERISTICS

ISIN / WKN	DE000SL0DSQ6 / SL0DSQ	Base Value / Base Date	1000 Points / 06.11.2023
Bloomberg / Index RIC	SOLCADUS Index / .SOLCADUS	Last Index Value	1075.08
Index Calculator	Solactive AG	Index Members	103
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	06.11.2023

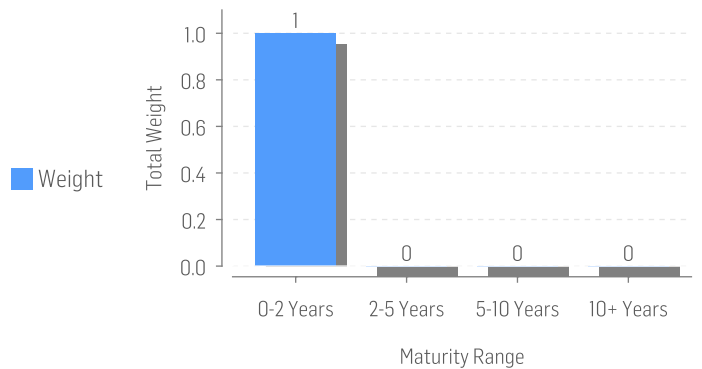
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	4.36%	12.56%	13.41%	1.33%	7.50%
Performance (p.a.)	4.37%	4.02%	2.55%		4.74%
Volatility (p.a.)	0.31%	0.67%	0.78%	0.29%	0.32%
High	1075.08	1075.08	1075.08	1075.08	1075.08
Low	1030.14	947.42	947.42	1060.92	1000.06
Max. Drawdown	-0.07%	-0.80%	-1.97%	-0.05%	-0.07%
VaR 95 \ 99	-0.2% \ -0.6%	-0.7% \ -1.8%	-1.0% \ -1.9%		-0.2% \ -0.5%
CVaR 95 \ 99	-0.4% \ -0.7%	-1.4% \ -2.3%	-1.7% \ -3.0%		-0.3% \ -0.7%

COMPOSITION BY CURRENCIES



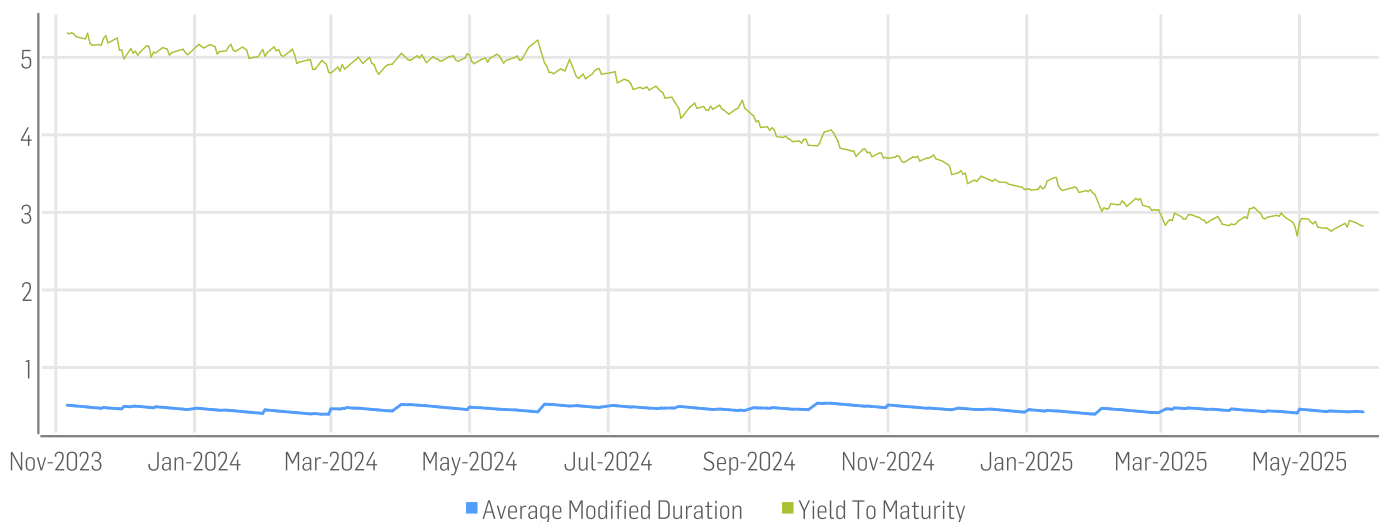
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	12.30%
TORONTO-DOMINION BANK	CA	CAD	11.78%
CA GOVT	CA	CAD	7.99%
ROYAL BANK OF CANADA	CA	CAD	7.04%
FEDERATION DES CAISSES DES JARDINS DU QUEBEC	CA	CAD	3.68%
CANADA HOUSING TRUST NO. 1	CA	CAD	3.39%
PROVINCE OF ONTARIO	CA	CAD	2.79%
BANK OF MONTREAL	CA	CAD	2.58%
BANK OF NOVA SCOTIA	CA	CAD	2.38%
TOYOTA CREDIT CANADA INC.	CA	CAD	2.31%

DURATION AND YIELD TO MATURITY



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The index is launched on 06-Nov-2023. 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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