

# FACTSHEET - AS OF 31-Mar-2026

## 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

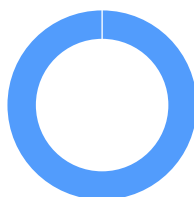
ISIN / WKN	DE000SLOBSB2 / SLOBSB	Base Value / Base Date	1000 Points / 15.04.2021
Bloomberg / Index RIC	SOLBCATF Index / .SOLBCATF	Last Index Value	1028.66
Index Calculator	Solactive AG	Index Members	1756
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	15.04.2021

## STATISTICS

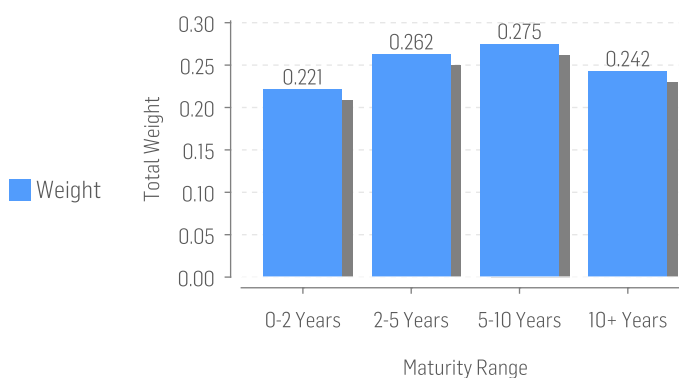
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	0.78%	10.76%	3.78%	0.21%	2.87%
Performance (p.a.)	0.79%	3.46%	0.74%		0.57%
Volatility (p.a.)	4.43%	5.89%	6.31%	4.41%	6.33%
High	1049.08	1049.08	1049.08	1049.08	1049.08
Low	995.88	875.27	864.26	1020.44	864.26
Max. Drawdown	-2.76%	-7.01%	-15.52%	-2.73%	-15.52%
VaR 95 \ 99	-8.4% \ -13.9%	-9.7% \ -14.6%	-10.6% \ -14.9%		-10.7% \ -14.9%
CVaR 95 \ 99	-10.9% \ -15.6%	-12.6% \ -16.2%	-13.3% \ -17.2%		-13.4% \ -17.2%

## COMPOSITION BY CURRENCIES

• CAD 100.0%



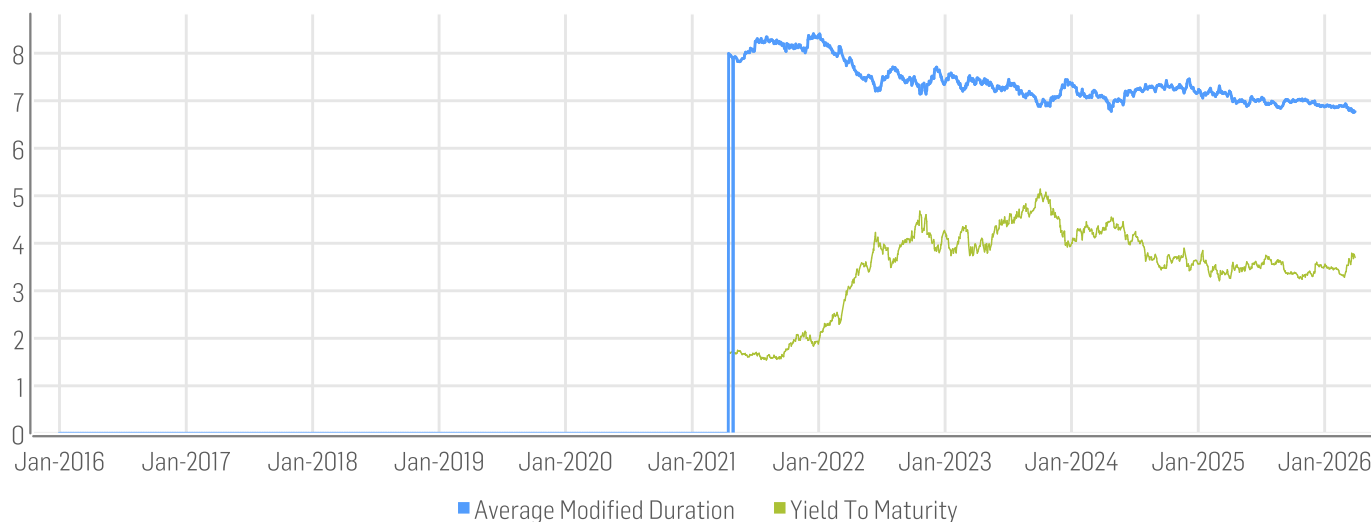
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
HIS MAJESTY THE KING IN RIGHT OF CANADA	CA	CAD	17.84%
GOV OF CANADA	CA	CAD	11.79%
PROVINCE OF ONTARIO	CA	CAD	11.23%
PROVINCE OF QUEBEC	CA	CAD	6.27%
CANADA HOUSING TRUST NO. 1	CA	CAD	5.39%
CA HSG TR NO 1	CA	CAD	4.06%
PROVINCE OF ALBERTA	CA	CAD	2.06%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.03%
GOVERNMENT OF CANADA	CA	CAD	1.56%
PROVINCE OF MANITOBA	CA	CAD	1.11%

## DURATION AND YIELD TO MATURITY



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