

FACTSHEET - AS OF 31-Mar-2026

Solactive US 20+ Year Treasury Bond CAD Index

DESCRIPTION

Solactive US Treasury Bond Index Family is a rules-based, market value weighted index designed to track the performance of USD-denominated bonds issued by the US Treasury. Solactive US 20+ Year Treasury Bond CAD Index includes bonds that have maturity longer than 20 years.

HISTORICAL PERFORMANCE



CHARACTERISTICS

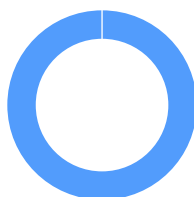
ISIN / WKN	DE000SL0DSR4 / SL0DSR	Base Value / Base Date	1000 Points / 20.11.2023
Bloomberg / Index RIC	/ .SOLUT20C	Last Index Value	1075.46
Index Calculator	Solactive AG	Index Members	40
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	20.11.2023

STATISTICS

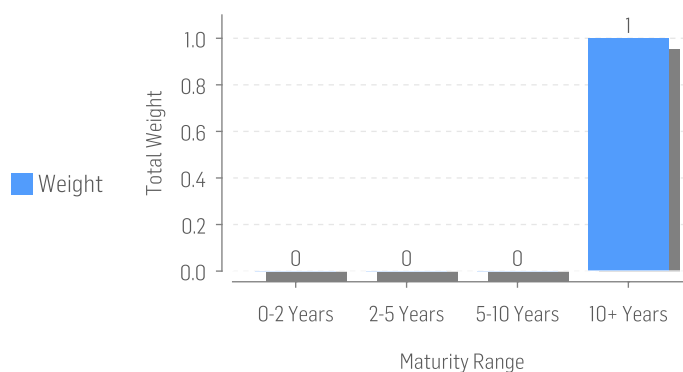
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	-3.60%	-4.36%	-15.99%	1.51%	7.55%
Performance (p.a.)	-3.61%	-1.48%	-3.42%		3.13%
Volatility (p.a.)	12.48%	14.02%	16.22%	11.97%	13.20%
High	1130.45	1154.34	1516.21	1099.95	1146.56
Low	995.58	912.09	912.09	1046.06	981.93
Max. Drawdown	-11.93%	-20.99%	-39.84%	-4.54%	-13.17%
VaR 95 \ 99	-20.1% \ -33.7%	-23.4% \ -34.8%	-26.6% \ -38.8%		-20.5% \ -31.3%
CVaR 95 \ 99	-30.3% \ -51.9%	-30.7% \ -42.6%	-35.3% \ -45.8%		-28.1% \ -42.0%

COMPOSITION BY CURRENCIES

• USD 100.0%



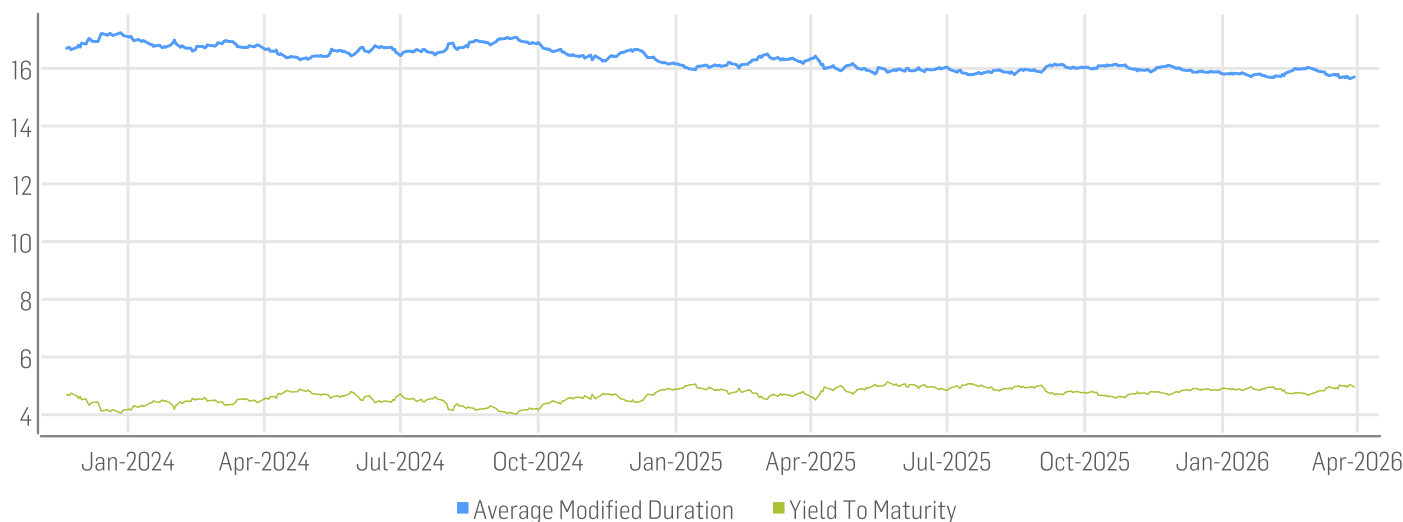
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF THE UNITED STATES OF AMERICA	US	USD	100.00%

DURATION AND YIELD TO MATURITY



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The index is launched on 20-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.

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