

FACTSHEET - AS OF 30-Jun-2025

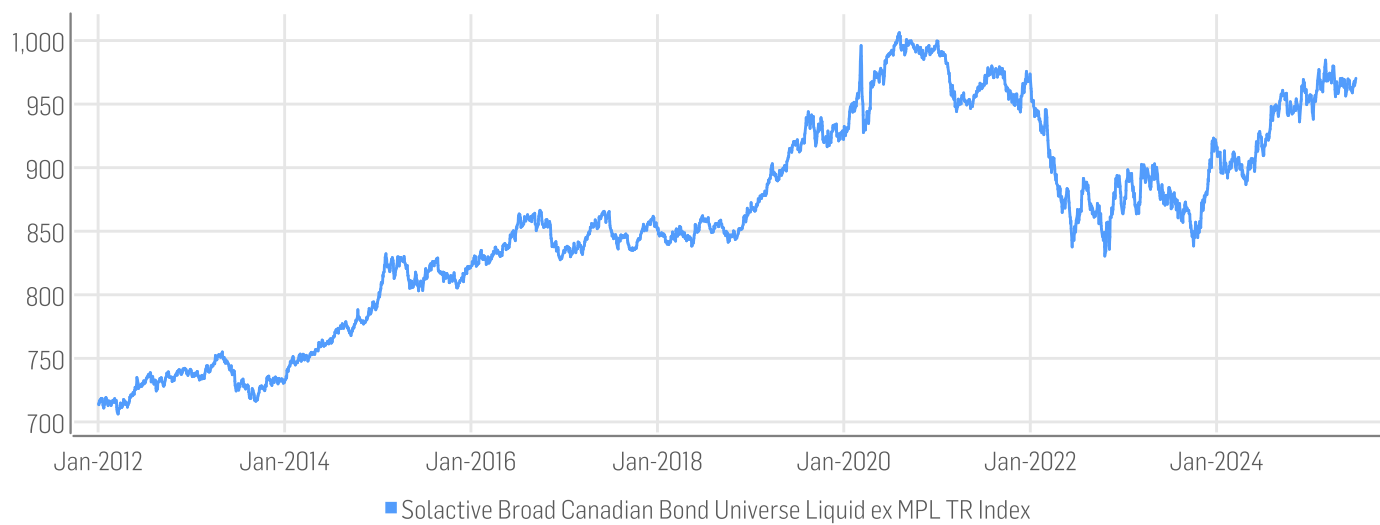
Solactive Broad Canadian Bond Universe Liquid ex MPL TR Index



DESCRIPTION

The Solactive Broad Canadian Bond Universe Liquid ex MPL TR Index is a sub-index of the Solactive Broad Canadian Bond Universe TR Index (SOLBCATR). The index is designed to measure the performance of liquid Canadian investment grade bonds (government and corporate bonds) excluding CAD denominated issues of foreign issuers (Maple Bonds).

HISTORICAL PERFORMANCE



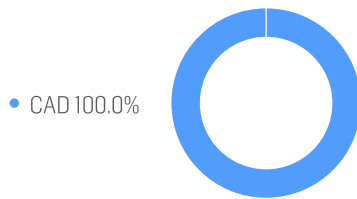
CHARACTERISTICS

ISIN / WKN	DE000SLOAYJ5 / SLOAYJ	Base Value / Base Date	1000 Points/ 29.07.2020
Bloomberg / Index RIC	SOLBCAEM Index / .SOLBCAEM	Last Index Value	970.32
Index Calculator	Solactive AG	Index Members	1511
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	29.07.2020

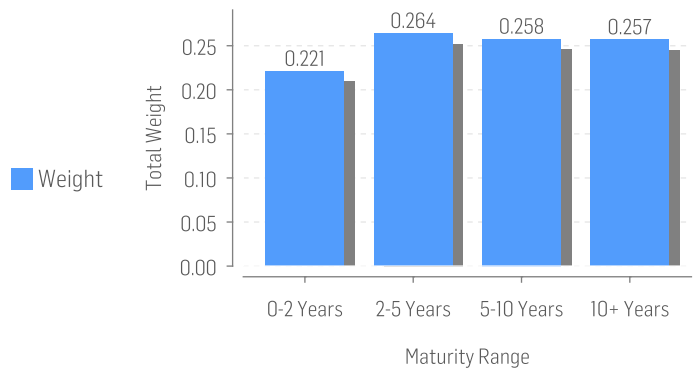
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	5.97%	13.02%	-1.97%	1.39%	-2.97%
Performance (p.a.)	5.98%	4.16%	-0.40%		-0.61%
Volatility (p.a.)	5.55%	6.97%	6.28%	5.66%	6.32%
High	984.65	984.65	1006.28	984.65	1006.28
Low	909.42	830.45	830.45	938.08	830.45
Max. Drawdown	-3.23%	-7.16%	-17.47%	-2.93%	-17.47%
VaR 95 \ 99	-9.1% \ -12.6%	-11.0% \ -15.0%	-10.4% \ -14.9%		-10.5% \ -14.9%
CVaR 95 \ 99	-11.6% \ -14.4%	-13.7% \ -17.6%	-13.3% \ -17.2%		-13.3% \ -17.2%

COMPOSITION BY CURRENCIES



MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
HIS MAJESTY THE KING IN RIGHT OF CANADA	CA	CAD	27.69%
PROVINCE OF ONTARIO	CA	CAD	11.95%
PROVINCE OF QUEBEC	CA	CAD	6.67%
CANADA HOUSING TRUST NO. 1	CA	CAD	5.80%
GOV OF CANADA	CA	CAD	4.63%
CA HSG TR NO 1	CA	CAD	3.75%
PROVINCE OF ALBERTA	CA	CAD	2.15%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.15%
GOVERNMENT OF CANADA	CA	CAD	1.57%
PROVINCE OF MANITOBA	CA	CAD	1.23%

DURATION AND YIELD TO MATURITY



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The index is launched on 29-Jul-2020. 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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