

# FACTSHEET - AS OF 31-May-2024

## 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

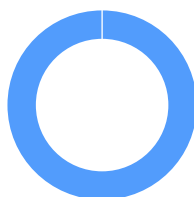
ISIN / WKN	DE000SLOAYJ5 / SLOAYJ	Base Value / Base Date	1000 Points / 29.07.2020
Bloomberg / Index RIC	SOLBCAEM Index / .SOLBCAEM	Last Index Value	905.30
Index Calculator	Solactive AG	Index Members	1417
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	29.07.2020

## STATISTICS

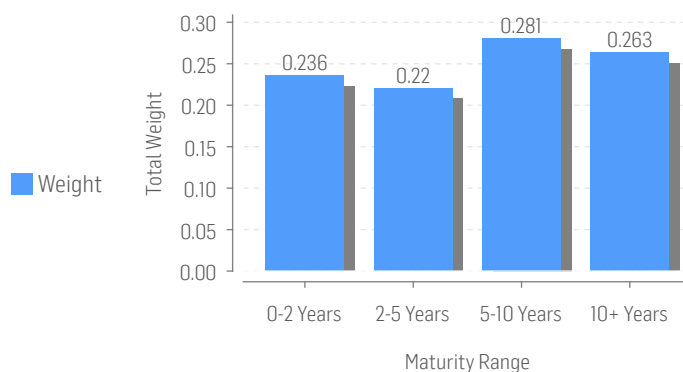
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	2.38%	-5.36%	-0.70%	-1.61%	-9.47%
Performance (p.a.)	2.38%	-1.82%	-0.14%		-2.56%
Volatility (p.a.)	7.15%	7.11%	6.37%	5.92%	6.51%
High	923.29	980.04	1006.28	920.07	1006.28
Low	838.37	830.45	830.45	886.66	830.45
Max. Drawdown	-5.44%	-15.26%	-17.47%	-3.63%	-17.47%
VaR 95 \ 99	-12.2% \ -15.3%	-11.6% \ -15.4%	-10.5% \ -15.0%		-11.0% \ -15.2%
CVaR 95 \ 99	-14.6% \ -18.6%	-14.4% \ -18.5%	-13.7% \ -18.9%		-13.8% \ -17.8%

## COMPOSITION BY CURRENCIES

• CAD 100.0%



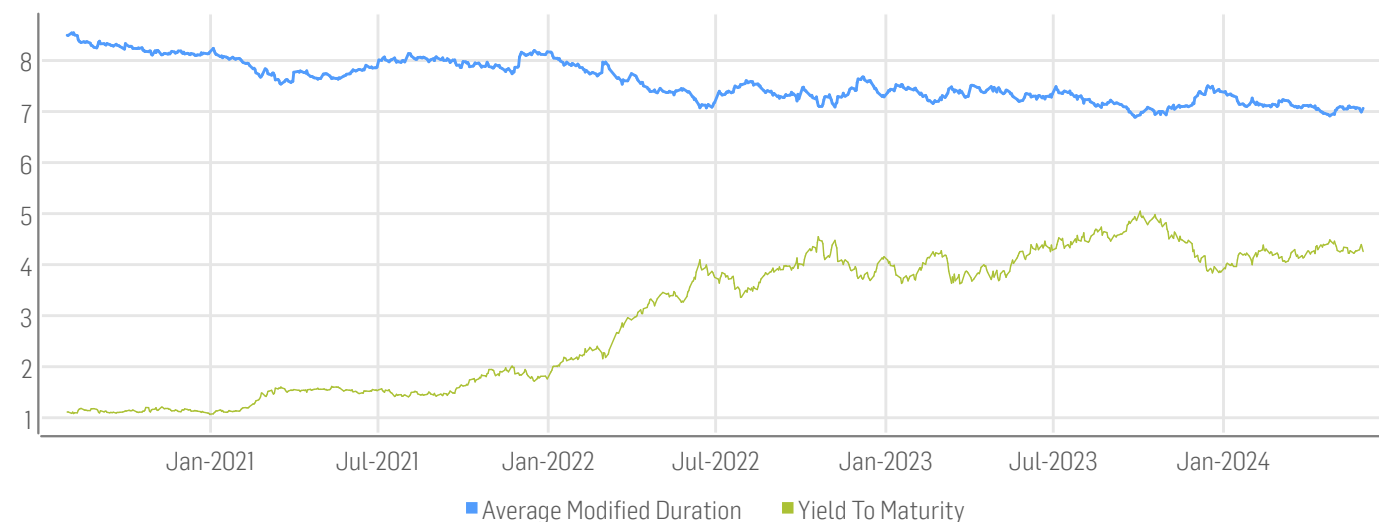
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
CANADIAN GOVERNMENT	CA	CAD	22.75%
PROVINCE OF ONTARIO	CA	CAD	11.36%
CANADA HOUSING TRUST NO. 1	CA	CAD	7.42%
PROVINCE OF QUEBEC	CA	CAD	6.81%
CA GOVT T BILLS	CA	CAD	6.63%
PROVINCE OF ALBERTA	CA	CAD	2.46%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	2.31%
GOVERNMENT OF CANADA	CA	CAD	2.10%
CANADA GOVERNMENT OF	CA	CAD	1.44%
PROVINCE OF MANITOBA	CA	CAD	1.41%

## DURATION AND YIELD TO MATURITY



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