

FACTSHEET - AS OF 31-Mar-2026

Solactive Responsible Canadian Bond Universe Liquid ex MPL TR Index

DESCRIPTION

The Solactive Responsible Canadian Bond Universe Liquid ex MPL TR Index is a subset of the Solactive Broad Canadian Bond Universe Liquid ex MPL TR Index. The Index intends to track the performance of all the constituent securities in the parent index that also satisfy a set of responsible investing screening criteria. The index components are weighted in the way to replicate the ratio of government to corporate issuers of the parent index.

HISTORICAL PERFORMANCE



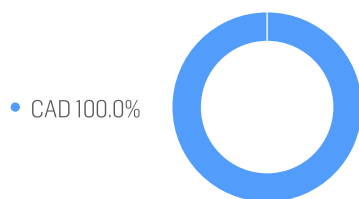
CHARACTERISTICS

ISIN / WKN	DE000SLOBSW8 / SLOBSW	Base Value / Base Date	755.4 Points / 03.01.2012
Bloomberg / Index RIC	/ .SOLRCAEM	Last Index Value	1032.11
Index Calculator	Solactive AG	Index Members	758
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	03.01.2012

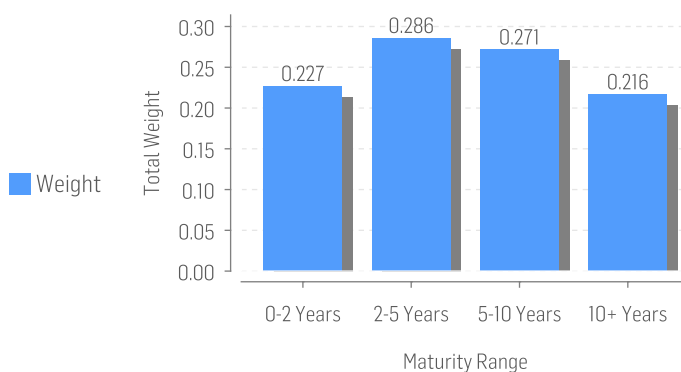
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	0.73%	10.51%	3.95%	0.24%	36.63%
Performance (p.a.)	0.73%	3.39%	0.78%		2.22%
Volatility (p.a.)	4.27%	5.60%	5.91%	4.27%	4.54%
High	1051.78	1051.78	1051.78	1051.78	1051.78
Low	1000.27	883.01	873.64	1024.01	747.08
Max. Drawdown	-2.71%	-6.63%	-14.38%	-2.64%	-16.37%
VaR 95 \ 99	-8.1% \ -13.6%	-9.2% \ -13.8%	-9.8% \ -14.0%		-7.6% \ -11.7%
CVaR 95 \ 99	-10.6% \ -15.1%	-12.0% \ -15.4%	-12.5% \ -16.1%		-10.3% \ -14.6%

COMPOSITION BY CURRENCIES



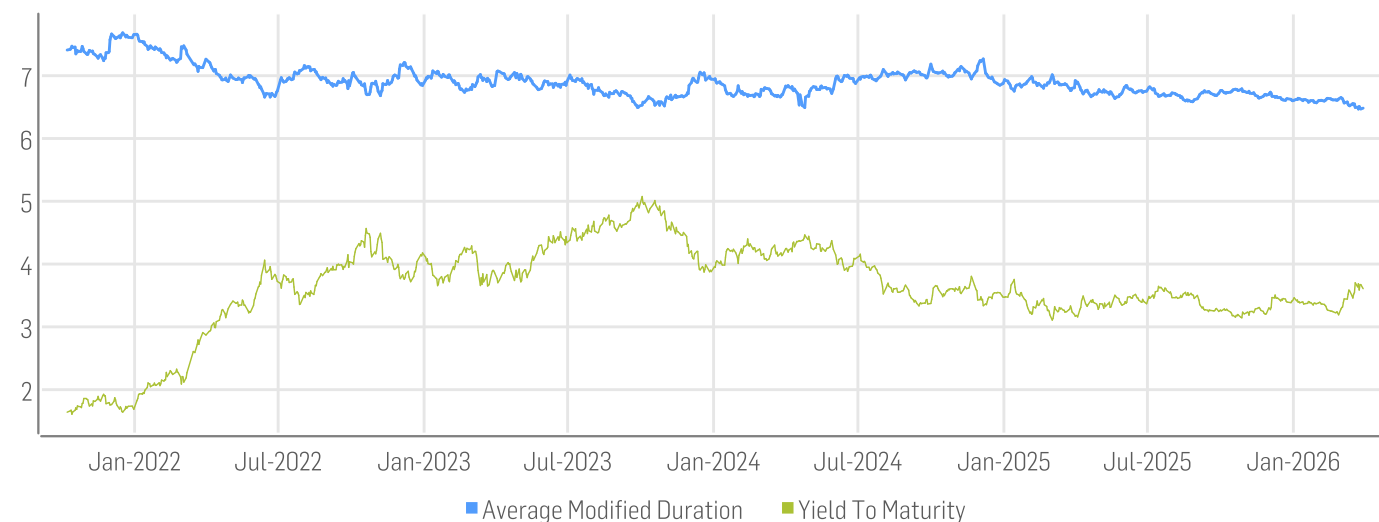
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-Mar-2026

Issuer	Country	Currency	Issuer Weight (%)
HIS MAJESTY THE KING IN RIGHT OF CANADA	CA	CAD	21.76%
GOV OF CANADA	CA	CAD	12.72%
PROVINCE OF ONTARIO	CA	CAD	10.72%
PROVINCE OF QUEBEC	CA	CAD	5.98%
CANADA HOUSING TRUST NO. 1	CA	CAD	5.29%
CA HSG TR NO 1	CA	CAD	4.34%
PROVINCE OF ALBERTA	CA	CAD	1.97%
PROVINCE OF BRITISH COLUMBIA	CA	CAD	1.93%
ROYAL BANK OF CANADA	CA	CAD	1.65%
TORONTO DOMINIO	CA	CAD	1.63%

DURATION AND YIELD TO MATURITY



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