

FACTSHEET - AS OF 30-Jun-2025

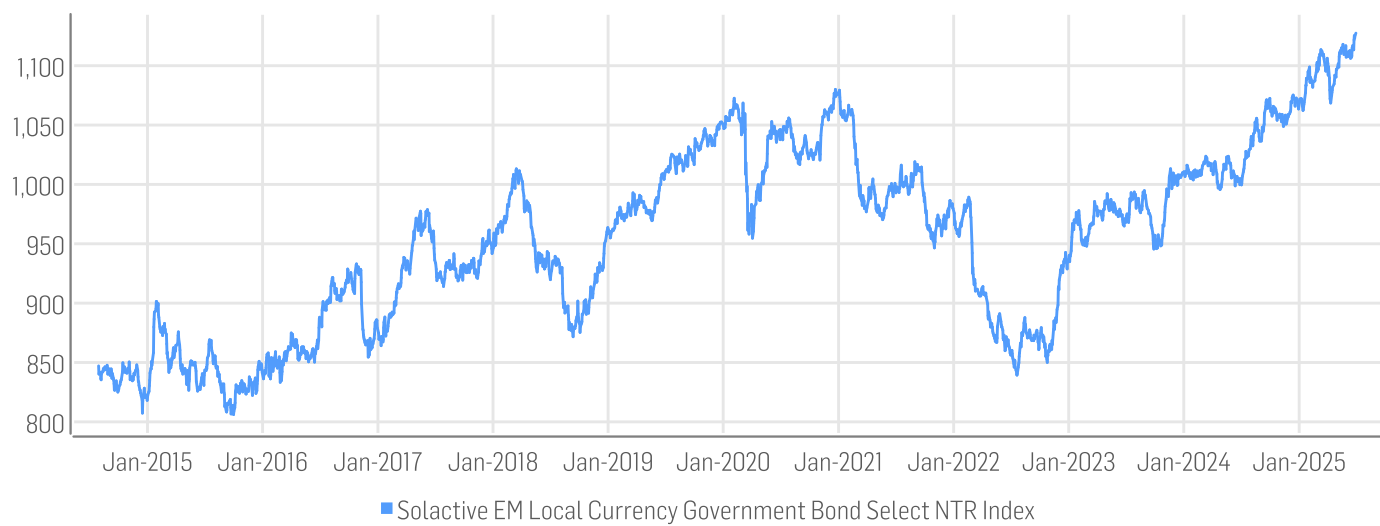
Solactive EM Local Currency Government Bond Select NTR Index



DESCRIPTION

The Solactive Emerging Market Index Series is a set of benchmarks to measure the performance of emerging market government bonds issued in local and hard currency. The Index series is designed to provide a broad coverage of the investible universe of emerging market bonds and is customizable to fit specific mandates or investment strategies. The index covers emerging market government and government-related bonds denominated in their local currency. Countries whose total weight is less than 0.5% of all eligible countries on each annual review of the Bond Market Classification Framework (performed in September and application application the following May each year) will be excluded. The maximum country weight in the index can be 10%. The Index Series is rebalanced monthly, and the list of eligible emerging of emerging markets is reviewed annually in line with the Bond Market Classification Framework.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA8QH	Base Value / Base Date	1000 Points / 05.06.2019
Bloomberg / Index RIC	SOLEBLS Index / .SOLEBLS	Last Index Value	1127.42
Index Calculator	Solactive AG	Index Members	599
Index Type	Net Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	30.07.2014

STATISTICS

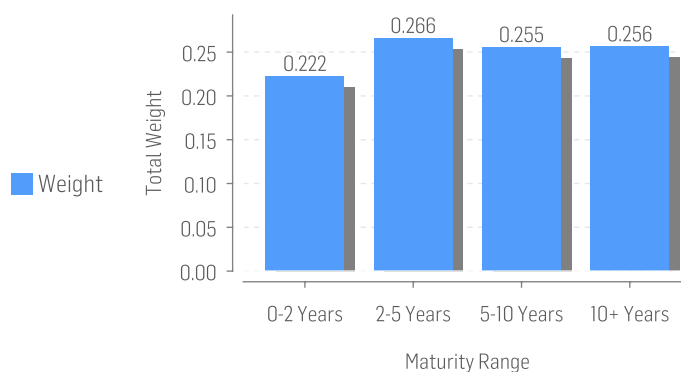
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	12.47%	31.41%	8.65%	6.01%	14.13%
Performance (p.a.)	12.48%	9.53%	1.67%		2.20%
Volatility (p.a.)	5.59%	6.06%	6.42%	6.10%	6.84%
High	1127.42	1127.42	1127.42	1127.42	1127.42
Low	999.59	839.35	839.35	1062.28	839.35
Max. Drawdown	-4.04%	-4.95%	-22.29%	-4.04%	-22.29%
VaR 95 \ 99	-9.0% \ -14.9%	-9.2% \ -14.7%	-10.8% \ -16.8%		-10.9% \ -18.1%
CVaR 95 \ 99	-12.6% \ -16.7%	-12.8% \ -16.9%	-14.8% \ -21.3%		-16.3% \ -27.9%

COMPOSITION BY CURRENCIES

- BRL 10.2%
- KRW 10.0%
- CNY 9.9%
- INR 9.6%
- Others 60.3%



MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF BRAZIL	BR	BRL	10.22%
GOVERNMENT OF CHINA	CN	CNY	9.90%
GOVERNMENT OF INDIA	IN	INR	9.62%
GOVERNMENT OF SOUTH KOREA	KR	KRW	9.52%
GOVERNMENT OF INDONESIA	ID	IDR	9.02%
GOVERNMENT OF MEXICO	MX	MXN	8.75%
GOVERNMENT OF THAILAND	TH	THB	8.42%
GOVERNMENT OF SOUTH AFRICA	ZA	ZAR	6.45%
GOVERNMENT OF MALAYSIA	MY	MYR	5.14%
GOVERNMENT OF THE PHILIPPINES	PH	PHP	4.73%

DURATION AND YIELD TO MATURITY



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The index is launched on 05-Jun-2019. 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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