

# FACTSHEET - AS OF 30-Apr-2024

## 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	1000.49
Index Calculator	Solactive AG	Index Members	578
Index Type	Net Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	Available daily back to 30.07.2014

## STATISTICS

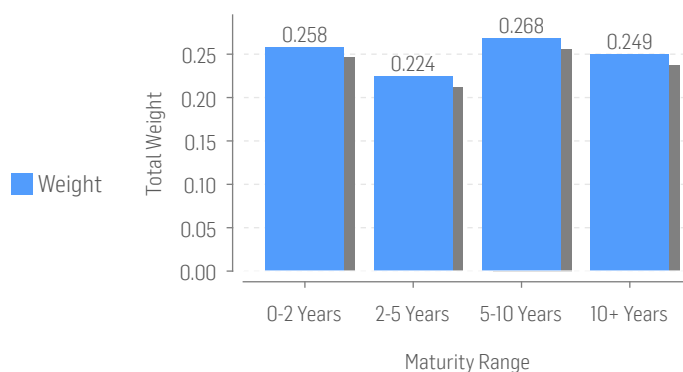
CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	1.70%	2.16%	2.03%	-0.88%	1.28%
Performance (p.a.)	1.70%	0.72%	0.40%		0.26%
Volatility (p.a.)	5.61%	6.73%	7.06%	4.34%	7.11%
High	1023.76	1023.76	1080.05	1023.76	1080.05
Low	945.55	839.35	839.35	995.62	839.35
Max. Drawdown	-4.95%	-17.64%	-22.29%	-2.75%	-22.29%
VaR 95 \ 99	-7.9% \ -13.2%	-11.3% \ -17.5%	-11.3% \ -18.6%		-11.3% \ -18.6%
CVaR 95 \ 99	-11.7% \ -17.0%	-15.5% \ -23.5%	-17.0% \ -29.4%		-17.1% \ -29.4%

## COMPOSITION BY CURRENCIES

- CNY 10.3%
- MYR 10.2%
- MXN 10.0%
- KRW 9.9%
- Others 59.7%



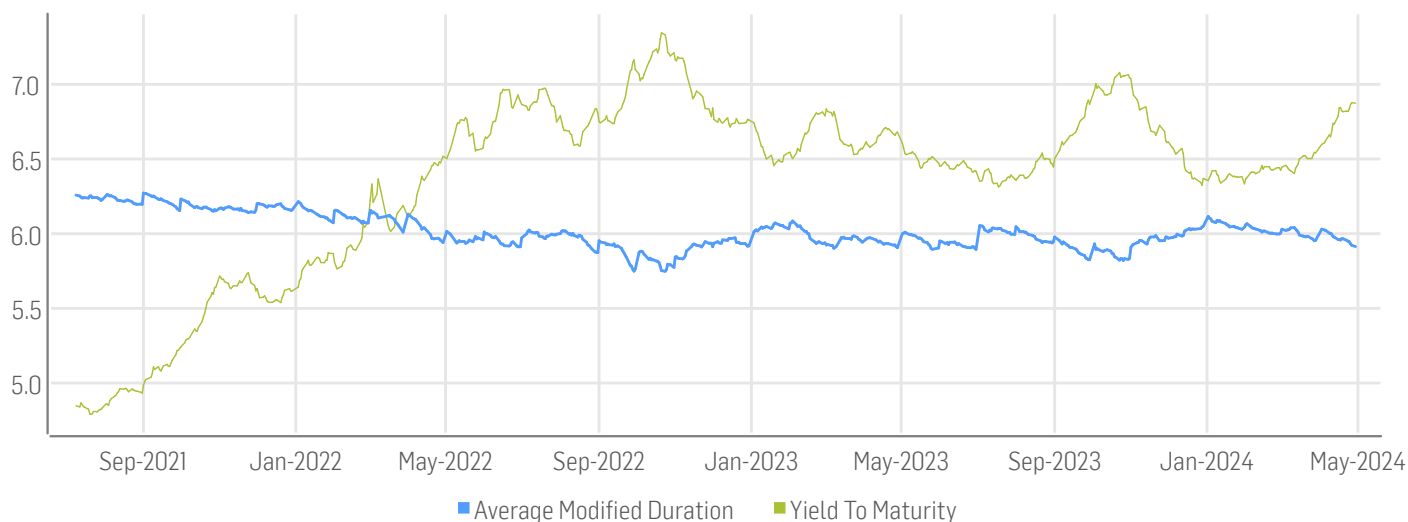
## MATURITY BUCKETS



## TOP COMPONENTS AS OF 30-Apr-2024

Issuer	Country	Currency	Issuer Weight (%)
CHINA GOVERNMENT BOND	CN	CNY	7.47%
KOREA TREASURY BOND	KR	KRW	7.16%
THAILAND GOVERNMENT BOND	TH	THB	6.68%
INDONESIA GOVERNMENT	ID	IDR	5.09%
MALAYSIA INVESTMNT ISSUE	MY	MYR	4.62%
MEXICAN BONOS	MX	MXN	4.55%
GOVERNMENT OF BRAZIL	BR	BRL	4.41%
PHILIPPINE GOVERNMENT	PH	PHP	4.21%
MALAYSIA GOVERNMENT	MY	MYR	4.04%
SOUTH AFRICA GOVERNMENT BOND	ZA	ZAR	4.00%

## DURATION AND YIELD TO MATURITY



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