

FACTSHEET - AS OF 30-May-2025

Solactive EM USD Govt & Govt Related Bond Select CAD 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 United States Dollars (USD). Countries whose total weight is less than 0.3% 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 7.5%. 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



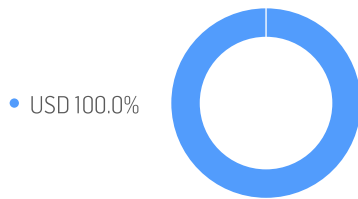
CHARACTERISTICS

ISIN / WKN	SLA8T4	Base Value / Base Date	1000 Points / 05.06.2019
Bloomberg / Index RIC	/ .SOLEHUC	Last Index Value	1145.82
Index Calculator	Solactive AG	Index Members	939
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

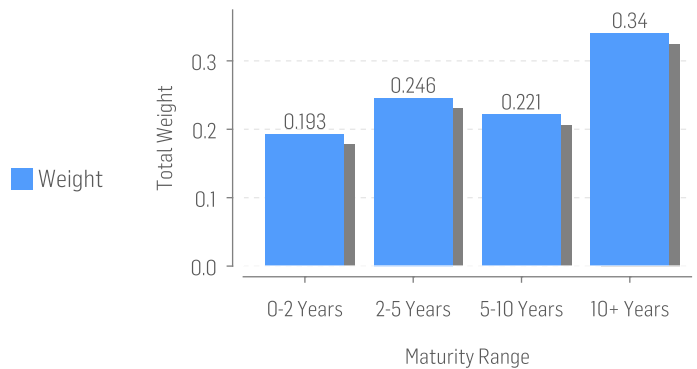
STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	8.61%	25.81%	11.46%	-1.74%	15.37%
Performance (p.a.)	8.61%	7.95%	2.19%		2.42%
Volatility (p.a.)	7.15%	7.67%	7.51%	9.19%	7.67%
High	1208.77	1208.77	1208.77	1208.77	1208.77
Low	1052.69	857.77	857.77	1117.34	857.77
Max. Drawdown	-7.56%	-7.56%	-20.88%	-7.56%	-20.88%
VaR 95 \ 99	-9.8% \ -25.7%	-11.7% \ -21.7%	-12.3% \ -21.0%		-12.1% \ -22.7%
CVaR 95 \ 99	-18.3% \ -29.8%	-17.4% \ -26.5%	-17.0% \ -24.8%		-18.2% \ -29.4%

COMPOSITION BY CURRENCIES



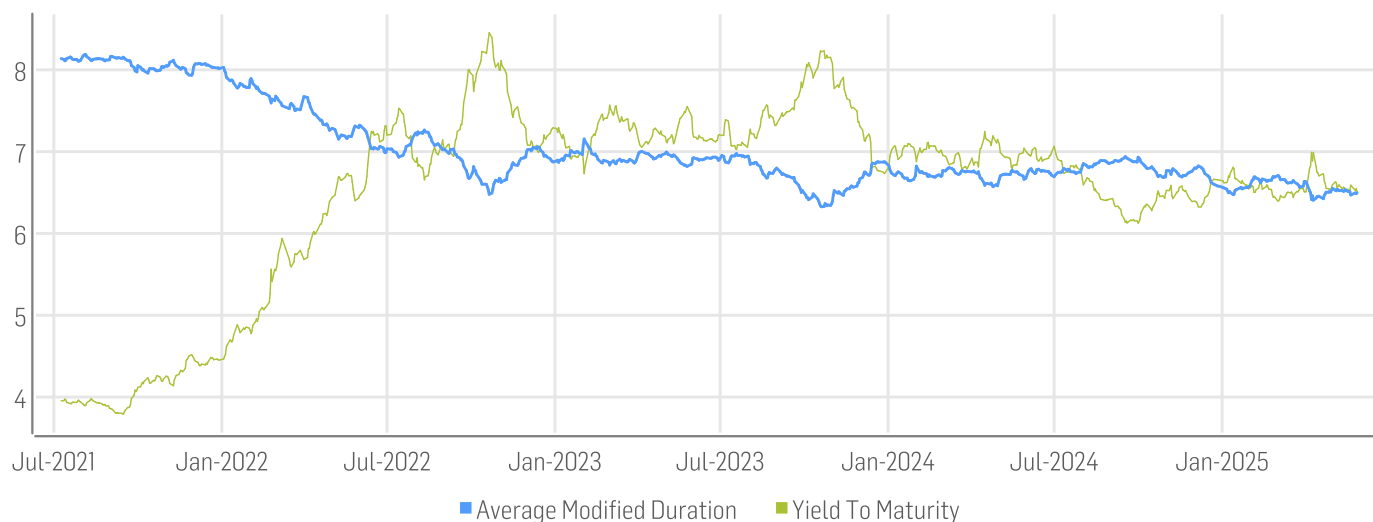
MATURITY BUCKETS



TOP COMPONENTS AS OF 30-May-2025

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF SAUDI ARABIA	SA	USD	5.64%
GOVERNMENT OF TURKEY	TR	USD	5.51%
GOVERNMENT OF ARGENTINA	AR	USD	5.31%
GOVERNMENT OF MEXICO	MX	USD	4.18%
GOVERNMENT OF INDONESIA	ID	USD	4.10%
GOVERNMENT OF QATAR	QA	USD	3.39%
GOVERNMENT OF THE PHILIPPINES	PH	USD	3.34%
GOVERNMENT OF COLOMBIA	CO	USD	3.07%
GOVERNMENT OF BRAZIL	BR	USD	2.87%
PETROLEOS MEXICANOS	US	USD	2.77%

DURATION AND YIELD TO MATURITY



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