

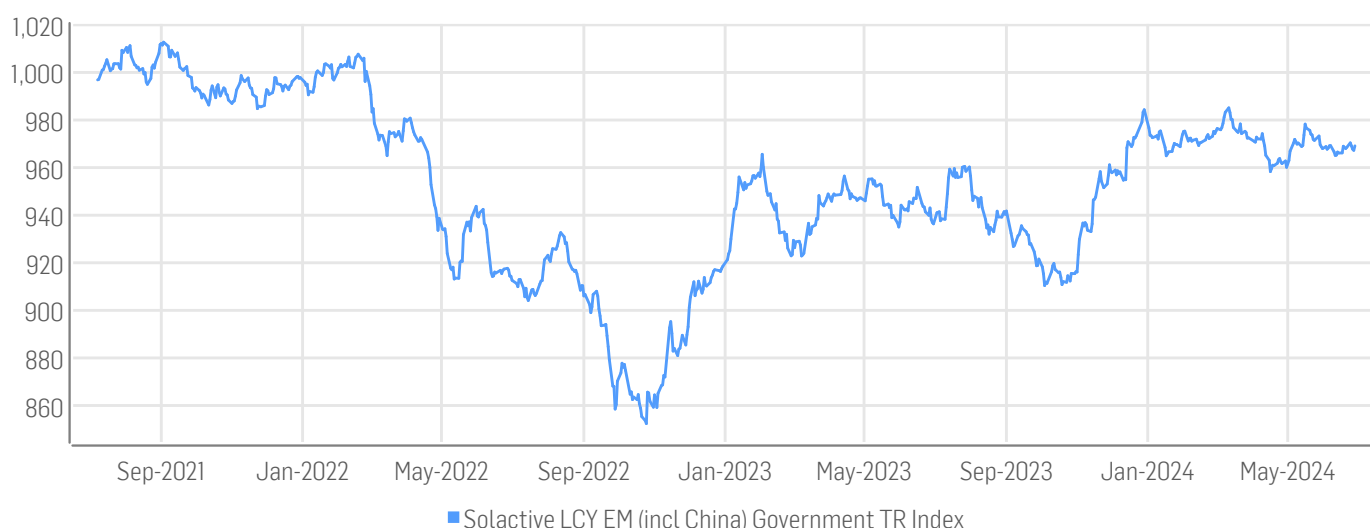
FACTSHEET - AS OF 28-Jun-2024

Solactive LCY EM (incl China) Government TR 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 local currency series covers bonds issued by central governments or local Central Banks in their own domestic currency that is not a hard currency. The classification of a country as Emerging is dependent on the Bond Market Classification Framework, supplemented in the local currency series by an assessment of the tradability of each market for foreign investors. 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	SLOBSP	Base Value / Base Date	1000 Points / 05.06.2019
Bloomberg / Index RIC	/.SOLEBIC	Last Index Value	969.15
Index Calculator	Solactive AG	Index Members	622
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	USD	Backtest Start Date	05.06.2019

STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	3.29%			-1.54%	-2.78%
Performance (p.a.)	3.28%				-0.94%
Volatility (p.a.)	4.68%			3.34%	5.52%
High	985.12			985.12	1012.74
Low	910.41			958.32	852.40
Sharpe Ratio*	-0.44			-2.52	-1.14
Max. Drawdown	-5.21%			-2.72%	-15.83%
VaR 95 \ 99	-6.6% \ -11.4%				-8.7% \ -14.3%
CVaR 95 \ 99	-9.2% \ -14.1%				-11.9% \ -18.0%

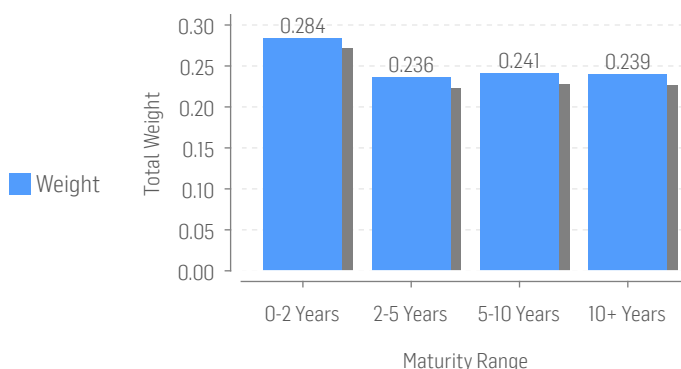
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- CNY 54.1%
- KRW 11.1%
- INR 7.7%
- BRL 5.0%
- Others 22.2%



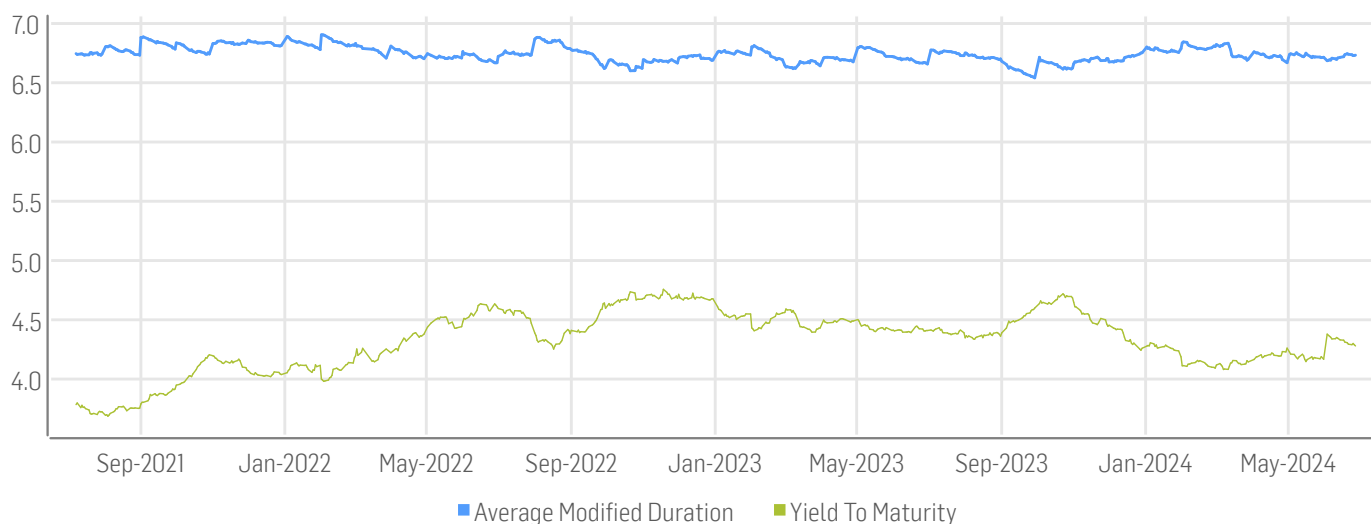
MATURITY BUCKETS



TOP COMPONENTS AS OF 28-Jun-2024

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF CHINA	CN	CNY	54.22%
GOVERNMENT OF SOUTH KOREA	KR	KRW	10.52%
GOVERNMENT OF INDIA	IN	INR	7.68%
GOVERNMENT OF BRAZIL	BR	BRL	4.95%
GOVERNMENT OF INDONESIA	ID	IDR	3.56%
GOVERNMENT OF MEXICO	MX	MXN	3.13%
GOVERNMENT OF THAILAND	TH	THB	2.59%
GOVERNMENT OF SOUTH AFRICA	ZA	ZAR	2.30%
GOVERNMENT OF MALAYSIA	MY	MYR	1.88%
GOVERNMENT OF THE PHILIPPINES	PH	PHP	1.72%

DURATION AND YIELD TO MATURITY



DISCLAIMER

© Solactive AG, 2024. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.