

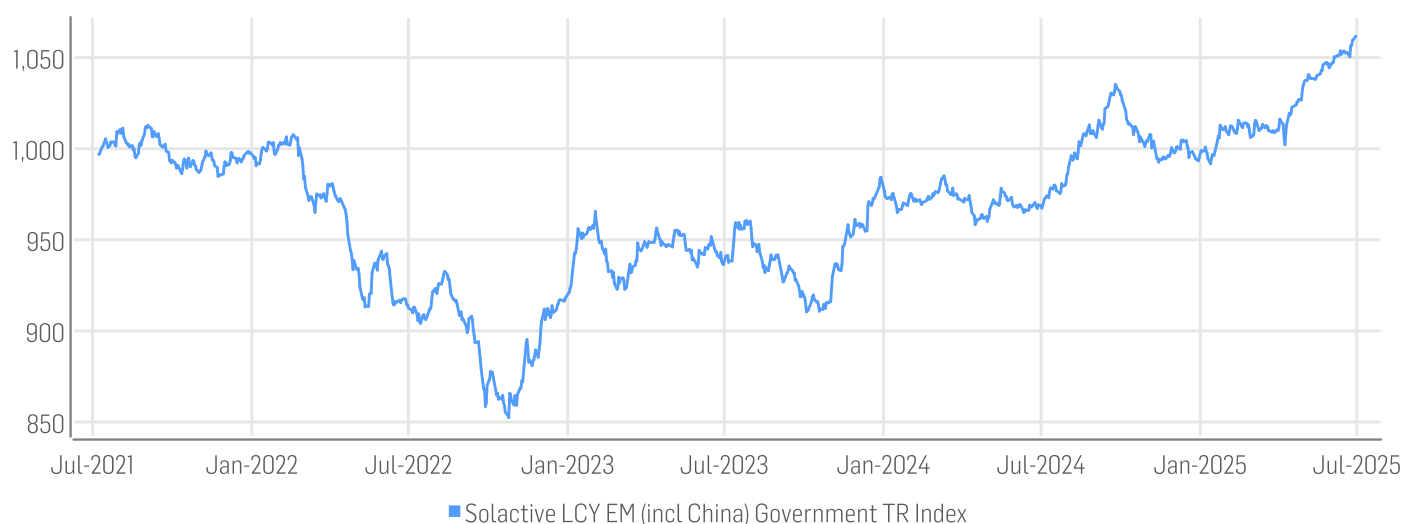
FACTSHEET - AS OF 30-Jun-2025

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	1061.77
Index Calculator	Solactive AG	Index Members	648
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

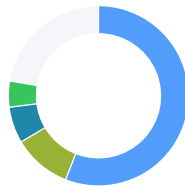
STATISTICS

USD	1Y	3Y	5Y	YTD	Since Inception
Performance	9.56%	16.12%		6.89%	6.51%
Performance (p.a.)	9.56%	5.11%			1.60%
Volatility (p.a.)	4.09%	5.27%		3.85%	5.21%
High	1061.77	1061.77		1061.77	1061.77
Low	967.37	852.40		991.71	852.40
Sharpe Ratio*	1.26	0.13		2.60	-0.54
Max. Drawdown	-4.21%	-8.61%		-1.39%	-15.83%
VaR 95 \ 99	-5.9% \ -10.9%	-7.8% \ -12.4%			-8.0% \ -13.4%
CVaR 95 \ 99	-8.3% \ -13.3%	-10.8% \ -16.8%			-11.2% \ -17.3%

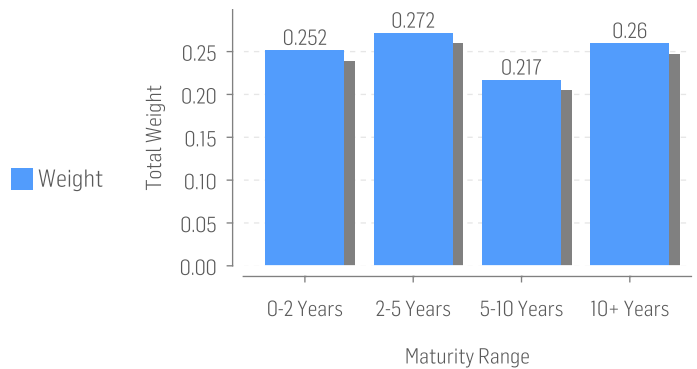
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 56.0%
- KRW 10.5%
- INR 6.5%
- BRL 4.7%
- Others 22.4%



MATURITY BUCKETS



TOP COMPONENTS AS OF 30-Jun-2025

Issuer	Country	Currency	Issuer Weight (%)
GOVERNMENT OF CHINA	CN	CNY	56.02%
GOVERNMENT OF SOUTH KOREA	KR	KRW	10.00%
GOVERNMENT OF INDIA	IN	INR	6.51%
GOVERNMENT OF BRAZIL	BR	BRL	4.69%
GOVERNMENT OF INDONESIA	ID	IDR	3.26%
GOVERNMENT OF MEXICO	MX	MXN	3.16%
GOVERNMENT OF THAILAND	TH	THB	3.04%
GOVERNMENT OF SOUTH AFRICA	ZA	ZAR	2.33%
GOVERNMENT OF MALAYSIA	MY	MYR	1.86%
GOVERNMENT OF THE PHILIPPINES	PH	PHP	1.71%

DURATION AND YIELD TO MATURITY



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

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