

FACTSHEET - AS OF 31-May-2024

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

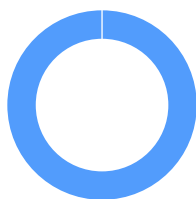
ISIN / WKN	SLA8T4	Base Value / Base Date	1000 Points / 05.06.2019
Bloomberg / Index RIC	/ .SOLEHUC	Last Index Value	1051.12
Index Calculator	Solactive AG	Index Members	921
Index Type	Net Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	CAD	Backtest Start Date	30.07.2014

STATISTICS

CAD	1Y	3Y	5Y	YTD	Since Inception
Performance	9.88%	6.33%	5.73%	3.95%	5.83%
Performance (p.a.)	9.86%	2.07%	1.12%		1.14%
Volatility (p.a.)	5.97%	7.88%	7.75%	5.42%	7.76%
High	1062.44	1069.24	1084.17	1062.44	1084.17
Low	931.56	857.77	857.77	997.65	857.77
Max. Drawdown	-4.44%	-19.78%	-20.88%	-1.59%	-20.88%
VaR 95 \ 99	-9.1% \ -12.9%	-12.9% \ -21.3%	-12.3% \ -22.3%		-12.3% \ -22.3%
CVaR 95 \ 99	-11.4% \ -14.8%	-17.3% \ -24.3%	-18.1% \ -29.1%		-18.1% \ -29.1%

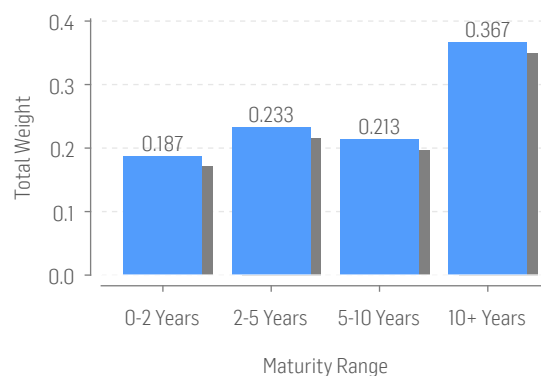
COMPOSITION BY CURRENCIES

• USD 100.0%



MATURITY BUCKETS

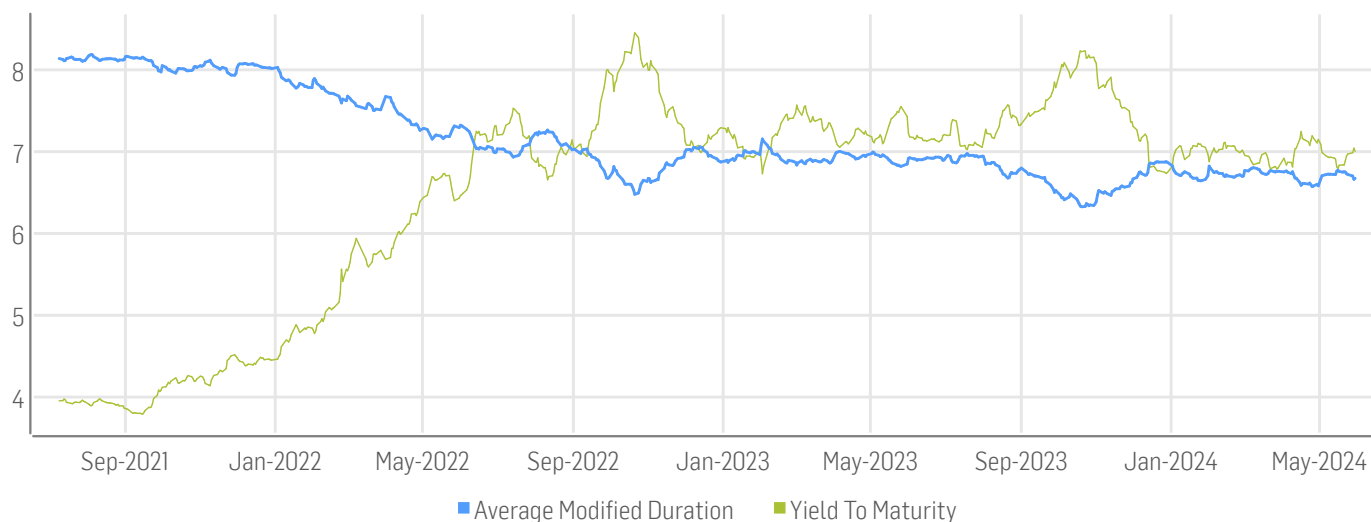
■ Weight



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
REPUBLIC OF ARGENTINA	AR	USD	4.38%
REPUBLIC OF TURKEY	TR	USD	3.13%
REPUBLIC OF INDONESIA	ID	USD	2.77%
PETROLEOS MEXICANOS	MX	USD	2.77%
SAUDI INTERNATIONAL BOND	SA	USD	2.49%
EMIRATE OF ABU DHABI (UNITED ARAB EMIRATES)	AE	USD	2.31%
UNITED MEXICAN STATES	MX	USD	2.26%
ARAB REPUBLIC OF EGYPT	EG	USD	2.06%
STATE OF QATAR	QA	USD	1.93%
DOMINICAN REPUBLIC	DO	USD	1.87%

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.

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.

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.