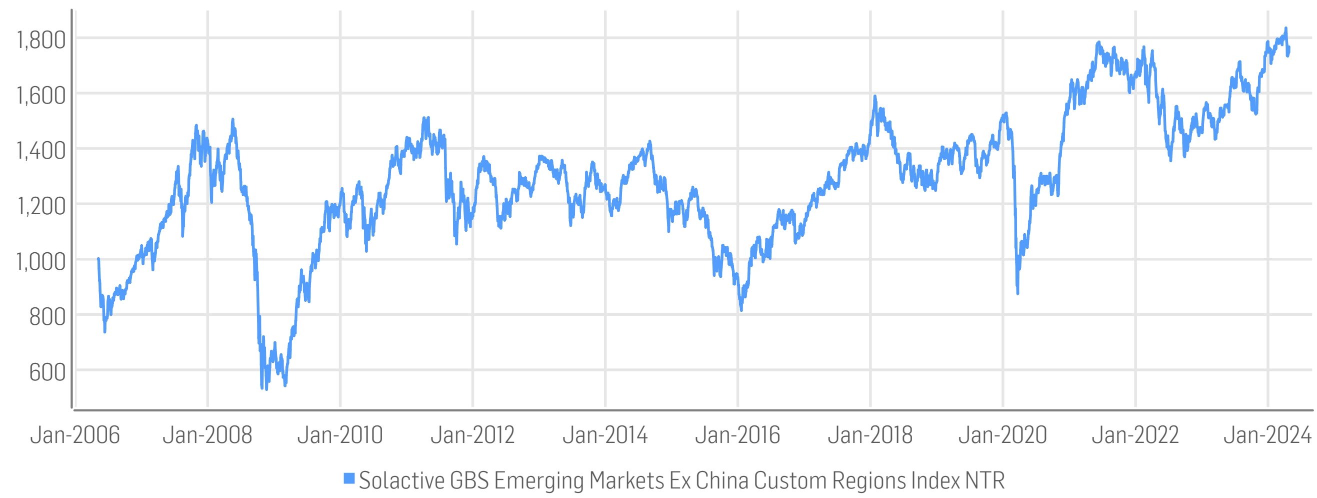
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Emerging Markets Ex China Custom Regions Index NTR

DESCRIPTION

The Solactive GBS Emerging Markets Ex China Custom Regions Index NTR intends to track the performance of large & mid cap securities in the emerging markets, excluding China. The index is based on the Solactive Global benchmark series and constituents are weighted by free-float market capitalization. The index is calculated as a net total return version in USD and it is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0E289 / SL0E28	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEMXCCRN Index/ .SEMXCCRN	Last Price	1767.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1033		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.79%	1.15%	15.61%	16.32%	-0.86%	76.77%
Performance (p.a.)						3.22%
Volatility (p.a.)	12.05%	9.31%	10.66%	10.79%	9.77%	20.42%
High	1835.67	1835.67	1835.67	1835.67	1835.67	1835.67
Low	1733.75	1733.75	1527.67	1519.68	1706.87	528.95
Sharpe Ratio*	-2.08	-0.06	2.71	1.04	-0.81	-0.10
Max. Drawdown	-5.55%	-5.55%	-5.55%	-11.07%	-5.55%	-64.88%
VaR 95 \ 99				-19.2% \ -26.7%		-31.1% \ -59.7%
CVaR 95 \ 99				-24.0% \ -32.4%		-50.4% \ -92.4%

* 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

- BRL 17.8%
- INR 12.6%
- TWD 11.3%
- SAR 10.0%
- Others 48.3%

COMPOSITION BY COUNTRIES

- BR 17.8%
- IN 12.6%
- TW 11.1%
- SA 10.0%
- Others 48.5%

TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.00%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.36%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	2.29%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	1.76%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	1.51%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	1.45%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	1.45%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	1.39%
AL RAJHI BANKING & INVESTMENT CORPORATION SJSC	RJHI AB Equity	SA	SAR	1.37%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.32%

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