FACTSHEET - AS OF 29-May-2023
Solactive GBS Emerging Markets ex Chindia and ME Large Cap 15% CC USD Index NTR

DESCRIPTION

"The Solactive GBS Emerging Markets ex Chindia and ME Large Cap 15% CC USD Index NTR is based on the Solactive GBS Emerging Markets Large & Mid Cap Index and aims to track securities from 15 of the largest Emerging Markets, excluding China, India, and the Middle East. The index is weighted by free float market capitalization, aggregate country weight is capped at 15%, it is calculated as a net total return index in USD and reconstituted quarterly. "

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0EC22 / SL0EC2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEMXCMEN Index/ .SEMXCMEN	Last Price	1433.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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	353		

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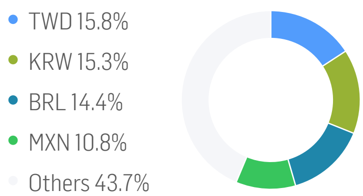
STATISTICS

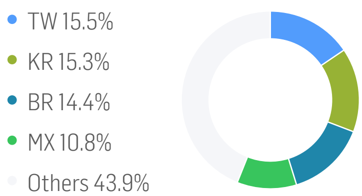
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.29%	3.82%	3.46%	-0.77%	6.90%	43.39%
Performance (p.a.)						2.14%
Volatility (p.a.)	7.46%	9.79%	11.42%	15.01%	11.41%	20.51%
High	1434.46	1443.63	1473.83	1473.83	1473.83	1808.96
Low	1403.81	1340.02	1325.25	1186.17	1337.92	500.23
Sharpe Ratio*	1.58	1.16	0.18	-0.39	1.10	-0.14
Max. Drawdown	-1.32%	-4.64%	-9.08%	-17.91%	-9.08%	-64.51%
VaR 95 \ 99				-25.2% \ -37.2%		-32.0% \ -57.2%
CVaR 95 \ 99				-32.4% \ -45.2%		-50.3% \ -91.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.75%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.38%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	2.68%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	2.49%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	2.24%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	2.15%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	1.75%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	1.67%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	1.44%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	1.35%

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