FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Emerging Markets ex Local China ex South Korea Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Emerging Markets ex Local China ex South Korea Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets excluding China A-Shares, China B-Shares, and South Korea. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0JY62 / SL0JY6	Base Value / Base Date	675.2 Points / 08.05.2006
Bloomberg / Reuters	/ .SKLLMCUN	Last Price	1314.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1072		

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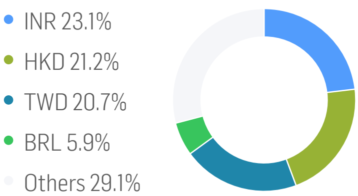
STATISTICS

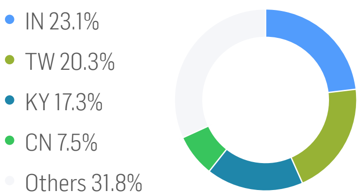
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.37%	5.77%	14.89%	13.47%	3.53%	94.69%
Performance (p.a.)						3.78%
Volatility (p.a.)	12.83%	10.94%	11.28%	11.48%	11.28%	19.28%
High	1332.26	1332.26	1332.26	1332.26	1332.26	1590.81
Low	1265.75	1232.05	1138.17	1133.36	1210.71	377.17
Sharpe Ratio*	0.99	1.85	2.41	0.73	0.53	-0.08
Max. Drawdown	-4.99%	-4.99%	-4.99%	-10.91%	-4.99%	-65.15%
VaR 95 \ 99				-17.1% \ -29.5%		-29.9% \ -52.7%
CVaR 95 \ 99				-23.3% \ -31.5%		-47.3% \ -84.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.16%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.35%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.43%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.90%
PINDUODUO INC	PDD UW Equity	KY	USD	1.33%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.10%
MEITUAN	3690 HK Equity	KY	HKD	1.07%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.98%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.95%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.91%

DISCLAIMER