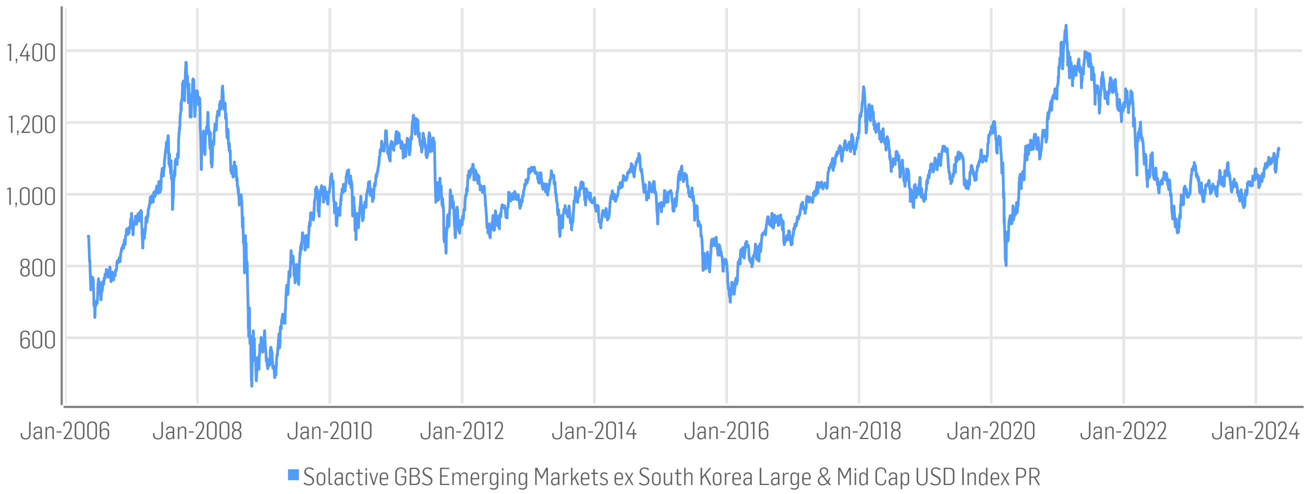
FACTSHEET - AS OF 08-May-2024
Solactive GBS Emerging Markets ex South Korea Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Emerging Markets ex South Korea Large & Mid Cap USD Index PR 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 South Korea. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KK7	Base Value / Base Date	883.46 Points / 08.05.2006
Bloomberg / Reuters	/ .SXKLMCUP	Last Price	1124.00
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1865		

SOLACTIVE
German Index Engineering

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.87%	6.91%	12.66%	10.75%	5.07%	27.23%
Performance (p.a.)						1.35%
Volatility (p.a.)	13.18%	10.23%	10.80%	11.40%	10.98%	19.21%
High	1128.50	1128.50	1128.50	1128.50	1128.50	1471.01
Low	1061.37	1048.48	997.67	962.77	1018.31	465.33
Sharpe Ratio*	1.52	2.53	2.04	0.49	0.86	-0.21
Max. Drawdown	-4.73%	-4.73%	-4.92%	-11.55%	-4.92%	-65.97%
VaR 95 \ 99				-17.2% \ -29.3%		-30.0% \ -52.6%
CVaR 95 \ 99				-23.1% \ -31.4%		-47.3% \ -84.3%

* 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

- INR 21.8%
- HKD 20.0%
- TWD 19.7%
- BRL 5.5%
- Others 33.0%

COMPOSITION BY COUNTRIES

- IN 21.8%
- TW 19.3%
- KY 16.3%
- CN 12.3%
- Others 30.3%

TOP COMPONENTS AS OF 08-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.51%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.08%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.22%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.67%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.43%
PINDUODUO INC	PDD UW Equity	KY	USD	1.29%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.17%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.00%
MEITUAN	3690 HK Equity	KY	HKD	0.95%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.90%

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