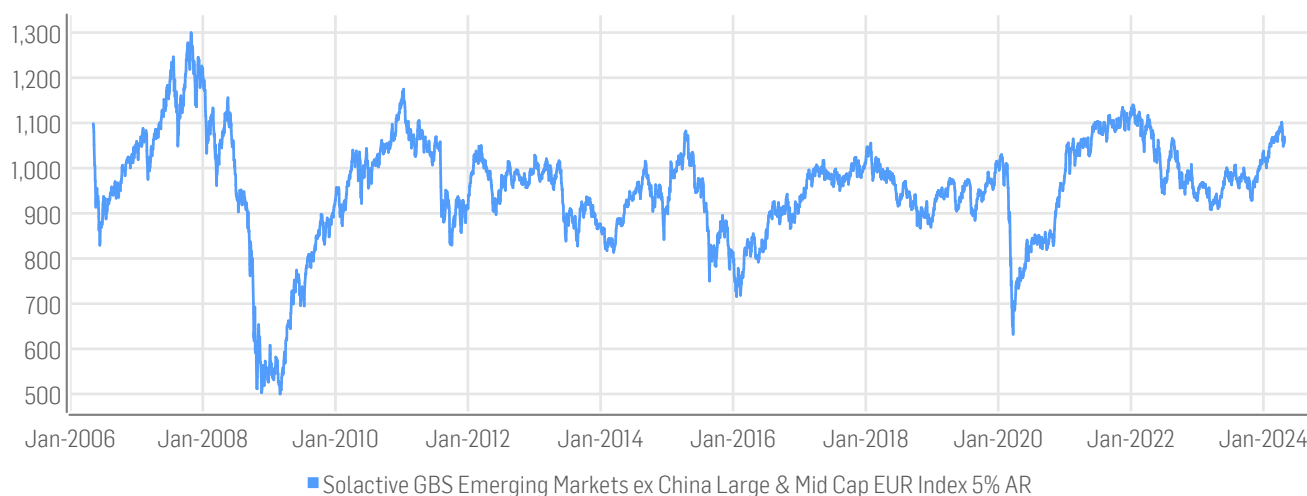


Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index 5% AR

DESCRIPTION

The Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index 5% AR intends to track performance of the Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index NTR subject to an adjusted return factor of 5% per annum.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LKQ	Base Value / Base Date	1098.41 Points / 08.05.2006
Bloomberg / Reuters	SXCLMCE5 Index/ .SXCLMCE5	Last Price	1069.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	8:00 am to 22:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1019		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.87%	4.53%	14.85%	15.80%	3.52%	-2.64%
Performance (p.a.)						-0.15%
Volatility (p.a.)	13.63%	11.17%	10.37%	10.24%	10.88%	17.89%
High	1101.64	1101.64	1101.64	1101.64	1101.64	1299.89
Low	1048.40	1023.85	928.86	915.21	1000.69	500.06
Sharpe Ratio*	-1.03	1.41	2.75	1.18	0.67	-0.23
Max. Drawdown	-4.83%	-4.83%	-4.83%	-7.76%	-4.83%	-61.53%
VaR 95 \ 99				-16.9% \ -24.5%		-27.1% \ -51.6%
CVaR 95 \ 99				-22.8% \ -30.6%		-44.8% \ -78.1%

* 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 25.8%
- TWD 23.0%
- KRW 16.3%
- BRL 6.6%
- Others 28.2%



COMPOSITION BY COUNTRIES

- IN 25.8%
- TW 22.6%
- KR 16.3%
- BR 6.6%
- Others 28.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.21%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.81%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	2.12%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.23%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.22%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.09%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	1.01%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.90%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	0.85%
MEDIATEK	2454 TT Equity	TW	TWD	0.82%

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