

FACTSHEET - AS OF 30-Oct-2020

Solactive Glovista Most Favored Nations Emerging Market Index NTR

DESCRIPTION

The Solactive Glovista Most Favored Emerging Market Index is a rules based index of stocks from most favored countries selected from a universe of large liquid Emerging Market countries. The index is designed to provide diversified exposure to stocks within large liquid countries in Emerging Markets while avoiding exposure to the stocks within weakest countries based on Glovista's proprietary quantitative methodology.

HISTORICAL PERFORMANCE



CHARACTERISTICS

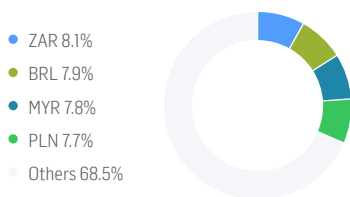
ISIN / WKN	DE000SLA4Y27 / SLA4Y2	Base Value / Base Date	100 Points / 31.12.2012
Bloomberg / Reuters	SOLGLEMT Index / .SOLGLEMT	Last Price	97.93
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Emerging Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2012
Index Members	509		

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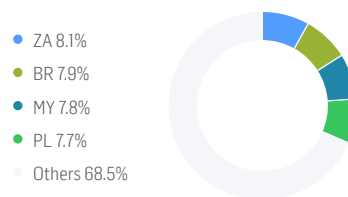
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.42%	-5.01%	10.76%	-15.45%	-17.56%	-2.07%
Performance (p.a.)	-	-	-	-	-	-0.27%
Volatility (p.a.)	13.11%	13.31%	16.36%	25.98%	27.88%	23.01%
High	102.67	104.20	104.58	121.50	121.50	133.25
Low	97.93	96.90	85.97	72.24	72.24	70.74
Sharpe Ratio	-0.39	-1.43	1.39	-0.62	-0.75	-0.03
Max. Drawdown	-4.62%	-7.01%	-7.34%	-40.54%	-40.54%	-45.79%
VaR 95 \ 99				-39.6% \ -114.5%		-23.6% \ -42.2%
CVaR 95 \ 99				-74.8% \ -136.3%		-42.6% \ -94.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	3.18%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.03%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.18%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.18%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	1.78%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.78%
CD PROJEKT RED	CDR PW Equity	PL	PLN	1.27%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	1.18%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	1.17%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	1.06%

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