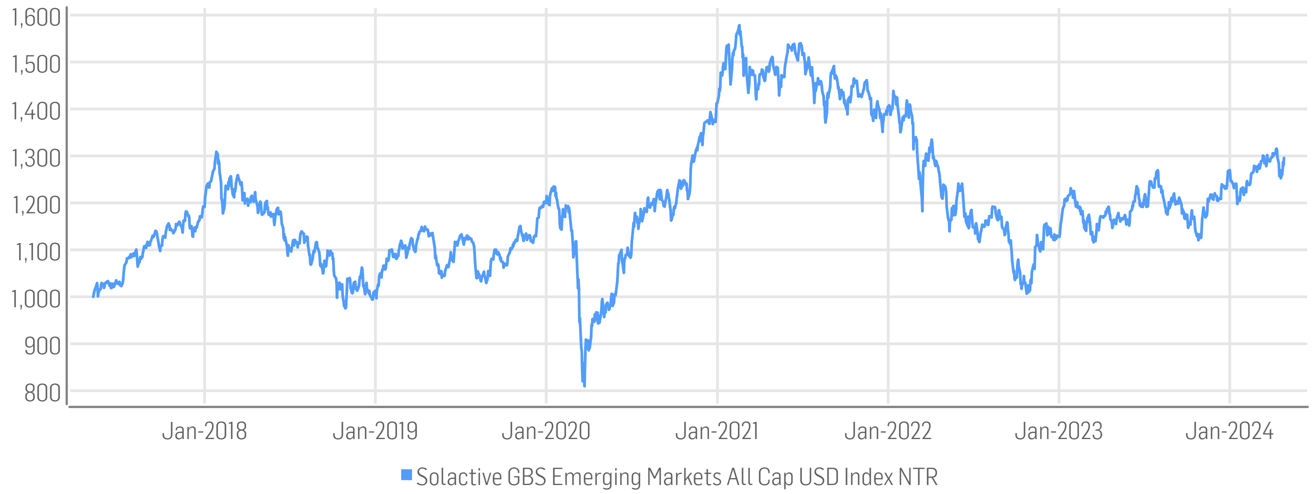
SOLACTIVE
German Index Engineering

# FACTSHEET - AS OF 26-Apr-2024
# Solactive GBS Emerging Markets All Cap USD Index NTR

## DESCRIPTION

The Solactive GBS Emerging Markets All 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 all cap covering approximately the largest 100% of the free-float market capitalization in the Emerging Markets. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | SLA759 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SEMACUN | Last Price | 1295.90 |
| 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 08.05.2017 |
| Index Members | 6977 | | |

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## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 0.57% | 5.59% | 14.60% | 11.81% | 2.18% | 29.59% |
| Performance (p.a.) | | | | | | 3.79% |
| Volatility (p.a.) | 13.01% | 10.84% | 11.64% | 11.57% | 11.21% | 15.48% |
| High | 1315.46 | 1315.46 | 1315.46 | 1315.46 | 1315.46 | 1578.41 |
| Low | 1252.59 | 1217.11 | 1125.42 | 1120.66 | 1197.72 | 809.72 |
| Sharpe Ratio* | 0.15 | 1.79 | 2.28 | 0.58 | 0.14 | -0.10 |
| Max. Drawdown | -4.78% | -4.78% | -5.68% | -11.73% | -5.68% | -38.13% |
| VaR 95 \ 99 | | | | -17.7% \ -32.0% | | -24.1% \ -40.1% |
| CVaR 95 \ 99 | | | | -23.5% \ -33.6% | | -37.2% \ -62.3% |

* 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 20.2%
- TWD 17.6%
- HKD 15.9%
- KRW 12.1%
- Others 34.2%

## COMPOSITION BY COUNTRIES

- IN 20.2%
- TW 17.2%
- KY 13.0%
- KR 12.1%
- Others 37.5%

## TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 6.53% |
| TENCENT HOLDINGS LTD | 700 HK Equity | KY | HKD | 3.10% |
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR | KRW | 3.08% |
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | KY | HKD | 1.74% |
| RELIANCE INDUSTRIES LTD ORD | RELIANCE IS Equity | IN | INR | 1.36% |
| PINDUODUO INC | PDD UW Equity | KY | USD | 0.95% |
| SK HYNIX INC | 000660 KP Equity | KR | KRW | 0.79% |
| ICICI BANK LTD ORD | ICICIBC IS Equity | IN | INR | 0.78% |
| MEITUAN | 3690 HK Equity | KY | HKD | 0.76% |
| INFOSYS (INFOSYS TECH) LTD ORD | INFO IS Equity | IN | INR | 0.70% |

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