

FACTSHEET - AS OF 09-Apr-2021

Solactive GBS Emerging Markets Large & Mid Cap USD Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA75V2 / SLA75V	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEMLCUP	Last Price	1351.02
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1443		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.33%	-1.66%	17.71%	46.99%	3.11%	35.10%
Performance (p.a.)	-	-	-	-	-	7.98%
Volatility (p.a.)	15.13%	18.14%	16.01%	16.61%	18.01%	16.27%
High	1380.19	1467.83	1467.83	1467.83	1467.83	1467.83
Low	1309.95	1309.95	1128.23	899.53	1309.95	777.53
Sharpe Ratio	0.27	-0.37	2.44	2.86	0.65	0.47
Max. Drawdown	-5.09%	-10.76%	-10.76%	-10.76%	-10.76%	-39.63%
VaR 95 \ 99				-28.3% \ -41.6%		-25.9% \ -42.0%
CVaR 95 \ 99				-37.2% \ -50.3%		-40.3% \ -73.2%

Composition by Currencies

- HKD 20.3%
- TWD 14.9%
- USD 13.9%
- KRW 13.3%
- Others 37.6%



Composition by Countries

- KY 23.2%
- TW 14.7%
- KR 13.3%
- CN 11.6%
- Others 37.2%



TOP COMPONENTS AS OF 09-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.75%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	6.02%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.40%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.59%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.31%
MEITUAN	3690 HK Equity	KY	HKD	1.30%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	1.07%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	1.02%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.01%
JD.COM INC	JD UW Equity	KY	USD	0.96%

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