

FACTSHEET - AS OF 09-Apr-2021

Solactive GBS Emerging Markets Large & Mid Cap USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA75W0 / SLA75W	Base Value / Base Date	647.62 Points / 08.05.2006
Bloomberg / Reuters	/ .SEMLMCUT	Last Price	1488.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	1443		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.50%	-1.36%	18.41%	50.26%	3.43%	129.88%
Performance (p.a.)	-	-	-	-	-	5.74%
Volatility (p.a.)	15.11%	18.13%	16.03%	16.63%	18.00%	20.02%
High	1518.41	1613.07	1613.07	1613.07	1613.07	1613.07
Low	1442.41	1442.41	1236.20	969.93	1439.32	351.05
Sharpe Ratio	0.41	-0.31	2.54	3.06	0.72	0.27
Max. Drawdown	-5.01%	-10.58%	-10.58%	-10.58%	-10.58%	-65.63%
VaR 95 \ 99				-28.2% \ -41.3%		-31.0% \ -59.5%
CVaR 95 \ 99				-37.1% \ -50.3%		-49.5% \ -89.8%

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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