

FACTSHEET - AS OF 24-Apr-2024

Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Emerging Markets Large & Mid 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 large and mid cap segment covering approximately the largest 85% 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	DE000SLA75X8 / SLA75X	Base Value / Base Date	671 Points / 08.05.2006
Bloomberg / Reuters	SEMLMCUN Index/ .SEMLMCUN	Last Price	1273.27
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 08.05.2006
Index Members	1957		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.17%	4.83%	13.79%	10.18%	1.65%	89.76%
Performance (p.a.)						3.63%
Volatility (p.a.)	12.70%	11.02%	12.02%	11.93%	11.55%	19.25%
High	1302.09	1302.09	1302.09	1302.09	1302.09	1594.53
Low	1237.38	1201.11	1113.19	1108.60	1179.53	360.44
Sharpe Ratio*	-0.58	1.43	2.05	0.42	-0.00	-0.09
Max. Drawdown	-4.97%	-4.97%	-5.93%	-11.99%	-5.93%	-65.75%
VaR 95 \ 99				-18.7% \ -31.7%		-29.9% \ -55.5%
CVaR 95 \ 99				-24.3% \ -34.2%		-47.1% \ -84.4%

* 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 19.3%
- TWD 17.4%
- HKD 17.3%
- KRW 12.4%
- Others 33.5%



COMPOSITION BY COUNTRIES

- IN 19.3%
- TW 17.0%
- KY 14.1%
- KR 12.4%
- Others 37.1%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.69%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.72%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.60%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	1.96%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.59%
PINDUODUO INC	PDD UW Equity	KY	USD	1.10%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.94%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.91%
MEITUAN	3690 HK Equity	KY	HKD	0.88%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.82%

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