

FACTSHEET - AS OF 23-Oct-2020

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. 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



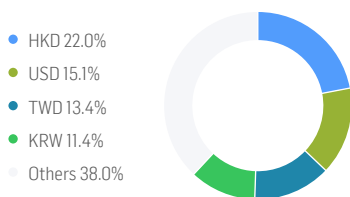
CHARACTERISTICS

ISIN / WKN	DE000SLA75X8 / SLA75X	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SEMLMCUN Index / .SEMLMCUN	Last Price	1259.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1353		

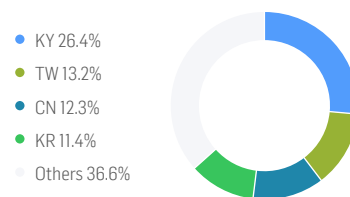
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.47%	7.38%	30.90%	10.88%	3.45%	25.99%
Performance (p.a.)	-	-	-	-	-	6.90%
Volatility (p.a.)	11.81%	12.94%	16.51%	23.11%	25.05%	16.26%
High	1260.53	1260.53	1260.53	1260.53	1260.53	1309.76
Low	1172.96	1172.96	972.86	829.19	829.19	829.19
Sharpe Ratio	7.72	2.57	4.39	0.46	0.16	0.40
Max. Drawdown	-1.80%	-5.32%	-5.32%	-33.79%	-33.79%	-36.69%
VaR 95 \ 99				-37.2% \ -106.4%		-25.8% \ -41.9%
CVaR 95 \ 99				-65.0% \ -108.7%		-40.6% \ -75.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	8.92%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	6.68%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.11%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.01%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	1.43%
MEITUAN DIANPING	3690 HK Equity	KY	HKD	1.22%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	1.20%
JD.COM INC	JD UW Equity	KY	USD	1.18%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.13%
PING AN INSURANCE GROUP CO-H	2318 HK Equity	CN	HKD	1.02%

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