

FACTSHEET - AS OF 21-Oct-2021

Solactive GBS Emerging Markets Asia Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Emerging Markets Asia Large & Mid Cap USD Index TR 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 Asian market. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA76B2 / SLA76B	Base Value / Base Date	504.86 Points / 08.05.2006
Bloomberg / Reuters	/ .SEALMCUT	Last Price	1567.46
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	1220		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.74%	-1.01%	-5.27%	11.58%	-0.42%	210.47%
Performance (p.a.)	-	-	-	-	-	7.61%
Volatility (p.a.)	13.83%	18.04%	15.62%	16.60%	17.11%	20.32%
High	1570.49	1601.74	1677.83	1800.47	1800.47	1800.47
Low	1476.05	1454.33	1454.33	1381.59	1454.33	288.05
Sharpe Ratio	2.81	-0.23	-0.68	0.69	-0.05	0.36
Max. Drawdown	-3.93%	-8.15%	-13.32%	-19.22%	-19.22%	-65.95%
VaR 95 \ 99				-31.7% \ -46.6%		-32.1% \ -64.0%
CVaR 95 \ 99				-39.6% \ -52.7%		-51.3% \ -85.1%

COMPOSITION BY CURRENCIES

- HKD 24.3%
- TWD 18.4%
- INR 16.4%
- KRW 15.0%
- Others 25.9%



COMPOSITION BY COUNTRIES

- KY 25.8%
- TW 18.1%
- IN 16.4%
- KR 15.0%
- Others 24.7%



TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.20%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	6.15%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	5.23%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.46%
MEITUAN	3690 HK Equity	KY	HKD	2.33%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	1.44%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.23%
JD.COM INC	JD UW Equity	KY	USD	1.22%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.03%
HOUSING DEVELOPMENT FINANCE	HDFC IS Equity	IN	INR	0.94%

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