

FACTSHEET - AS OF 05-May-2021

Solactive GBS Global Markets Asia Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Global Markets Asia 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 Asian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7802 / SLA780	Base Value / Base Date	756.16 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSLMCUN	Last Price	1481.87
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	1550		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.93%	-3.60%	11.40%	39.04%	2.21%	95.97%
Performance (p.a.)	-	-	-	-	-	4.59%
Volatility (p.a.)	8.51%	15.07%	14.28%	14.60%	15.61%	17.77%
High	1519.82	1608.61	1608.61	1608.61	1608.61	1608.61
Low	1481.87	1469.99	1330.21	1052.79	1449.89	388.15
Sharpe Ratio	-2.50	-0.93	1.70	2.70	0.40	0.24
Max. Drawdown	-2.50%	-8.62%	-8.62%	-8.62%	-8.62%	-56.03%
VaR 95 \ 99				-26.8% \ -37.1%		-28.8% \ -53.4%
CVaR 95 \ 99				-34.5% \ -46.5%		-44.3% \ -71.4%

Composition by Currencies

- JPY 37.7%
- HKD 19.4%
- TWD 10.4%
- USD 9.3%
- Others 23.3%



Composition by Countries

- JP 37.7%
- KY 16.9%
- TW 10.3%
- KR 9.3%
- Others 25.9%



TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.59%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.13%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	3.82%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.16%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.52%
AIA GROUP LTD	1299 HK Equity	HK	HKD	1.37%
SONY GROUP CORP	6758 JT Equity	JP	JPY	1.12%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.02%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	0.83%
MEITUAN	3690 HK Equity	KY	HKD	0.83%

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