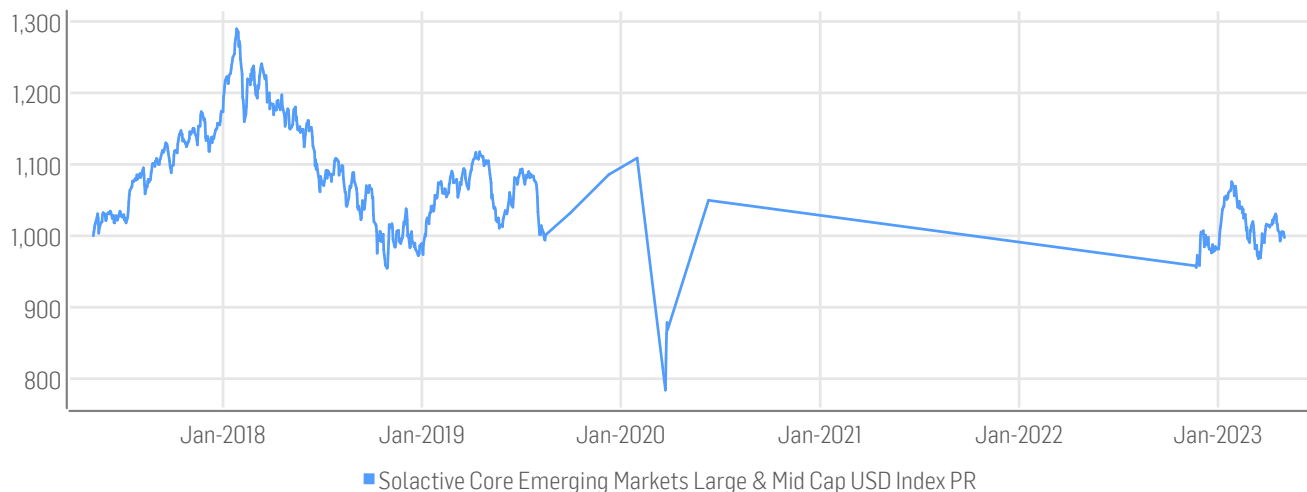


## FACTSHEET - AS OF 03-May-2023

# Solactive Core Emerging Markets Large & Mid Cap USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |                                             |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN          | DE000SLA8NK8 / SLA8NK | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | - / .SFWEMUP          | Last Price             | 997.50                                      |
| Index Calculator    | Solactive AG          | Dividends              | Not included (Price index)                  |
| Index Type          | Price Return          | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2017          |
| Index Members       | 1599                  |                        |                                             |

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## Solactive Core Emerging Markets Large & Mid Cap USD Index PR

### STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception  |
|--------------------|---------|---------|---------|------------------|---------|------------------|
| Performance        | -1.67%  | -6.73%  | -4.97%  | -4.97%           | 1.64%   | -0.25%           |
| Performance (p.a.) |         |         |         |                  |         | -0.04%           |
| Volatility (p.a.)  | 7.70%   | 12.19%  | 18.54%  | 18.54%           | 12.23%  | 27.69%           |
| High               | 1030.55 | 1069.50 | 1075.69 | 1075.69          | 1075.69 | 1289.82          |
| Low                | 992.65  | 967.99  | 955.68  | 955.68           | 967.99  | 783.96           |
| Sharpe Ratio*      | -3.03   | -2.42   | -0.79   | -0.53            | 0.01    | -0.18            |
| Max. Drawdown      | -3.68%  | -9.49%  | -10.01% | -10.01%          | -10.01% | -39.22%          |
| VaR 95 \ 99        |         |         |         | -21.5% \ -34.3%  |         | -22.0% \ -34.7%  |
| CVaR 95 \ 99       |         |         |         | -49.4% \ -145.1% |         | -47.5% \ -130.1% |

\* 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).

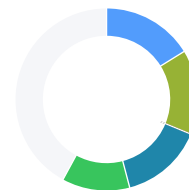
### COMPOSITION BY CURRENCIES

- HKD 17.0%
- TWD 15.3%
- INR 14.7%
- KRW 12.0%
- Others 41.0%



### COMPOSITION BY COUNTRIES

- KY 16.2%
- TW 15.0%
- IN 14.7%
- CN 12.0%
- Others 42.1%



### TOP COMPONENTS AS OF 03-May-2023

| Company                        | Ticker           | Country | Currency | Index Weight (%) |
|--------------------------------|------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC   | 2330 TT Equity   | TW      | TWD      | 6.15%            |
| TENCENT HOLDINGS LTD           | 700 HK Equity    | KY      | HKD      | 4.17%            |
| SAMSUNG ELECTRONICS CO LTD     | 005930 KP Equity | KR      | KRW      | 3.63%            |
| ALIBABA GROUP HOLDING-SP ADR   | BABA UN Equity   | KY      | USD      | 2.38%            |
| SAUDI ARABIAN OIL CO           | ARAMCO AB Equity | SA      | SAR      | 1.88%            |
| RELIANCE INDUSTRIES LTD ORD    | RIL IS Equity    | IN      | INR      | 1.34%            |
| MEITUAN                        | 3690 HK Equity   | KY      | HKD      | 1.29%            |
| INTERNATIONAL HOLDINGS CO PJSC | IHC DH Equity    | AE      | AED      | 0.97%            |
| CHINA CONSTRUCTION BANK-H      | 939 HK Equity    | CN      | HKD      | 0.96%            |
| ICICI BANK LTD ORD             | ICICIB IS Equity | IN      | INR      | 0.92%            |

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