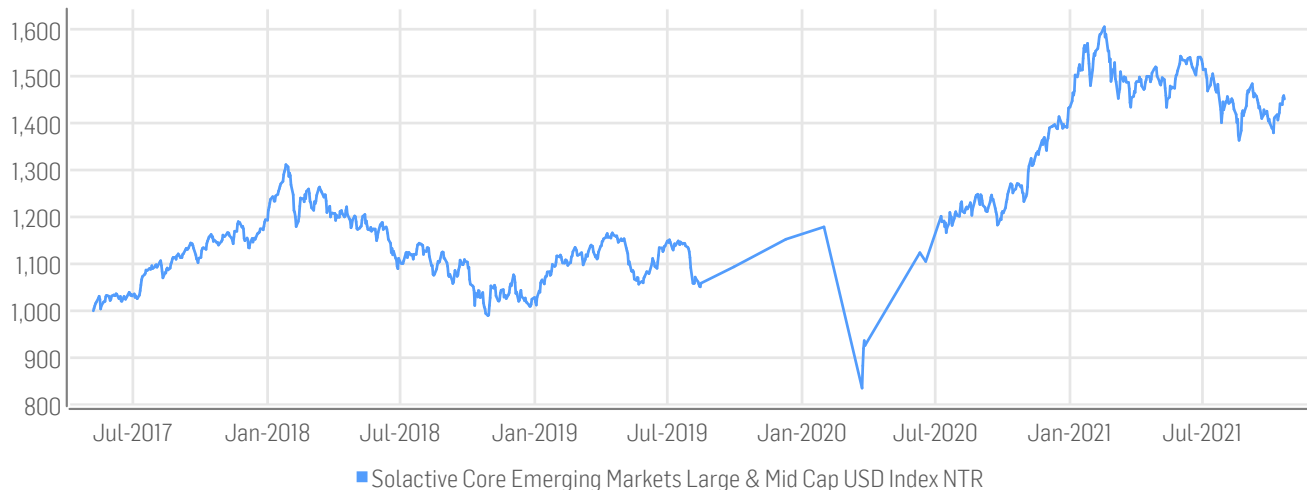


FACTSHEET - AS OF 21-Oct-2021

Solactive Core Emerging Markets Large & Mid Cap USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8NL6 / SLA8NL	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SFWEMUN	Last Price	1451.23
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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	1540		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.64%	-0.87%	-3.67%	14.87%	1.25%	45.12%
Performance (p.a.)	-	-	-	-	-	8.72%
Volatility (p.a.)	12.43%	16.11%	13.96%	15.02%	15.24%	25.36%
High	1458.51	1483.88	1542.70	1605.24	1605.24	1605.24
Low	1379.21	1363.22	1363.22	1232.90	1363.22	835.26
Sharpe Ratio	2.99	-0.22	-0.54	0.99	0.08	0.33
Max. Drawdown	-3.44%	-7.05%	-11.63%	-15.08%	-15.08%	-36.31%
VaR 95 \ 99				-25.8% \ -38.9%		-24.9% \ -36.5%
CVaR 95 \ 99				-35.0% \ -44.6%		-42.5% \ -99.1%

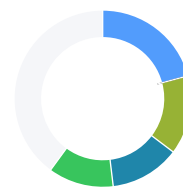
COMPOSITION BY CURRENCIES

- HKD 18.8%
- TWD 14.7%
- INR 12.8%
- KRW 12.0%
- Others 41.8%



COMPOSITION BY COUNTRIES

- KY 20.8%
- TW 14.5%
- IN 12.8%
- KR 12.0%
- Others 40.0%



TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	6.53%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.90%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.17%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.55%
MEITUAN	3690 HK Equity	KY	HKD	1.86%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	1.15%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	0.98%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.98%
JD.COM INC	JD UW Equity	KY	USD	0.97%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.82%

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