

FACTSHEET - AS OF 25-Jan-2022

Solactive Core Emerging Markets Large & Mid Cap USD Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8NM4 / SLA8NM	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SFWEMUG	Last Price	1388.64
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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	1626		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.61%	-4.99%	-5.16%	-7.22%	-1.62%	38.86%
Performance (p.a.)						7.21%
Volatility (p.a.)	13.20%	13.09%	13.79%	14.45%	13.99%	24.72%
High	1453.14	1475.74	1503.91	1623.59	1453.14	1623.59
Low	1388.64	1359.93	1359.93	1359.93	1388.64	842.69
Sharpe Ratio*	-0.55	-1.44	-0.74	-0.51	-1.52	0.29
Max. Drawdown	-4.44%	-7.85%	-9.57%	-16.24%	-4.44%	-35.91%
VaR 95 \ 99				-27.5% \ -38.9%		-24.9% \ -36.6%
CVaR 95 \ 99				-36.3% \ -44.5%		-42.0% \ -93.0%

* 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).

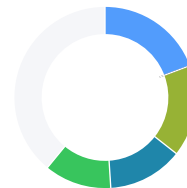
COMPOSITION BY CURRENCIES

- HKD 19.0%
- TWD 16.5%
- INR 13.4%
- KRW 12.0%
- Others 39.2%



COMPOSITION BY COUNTRIES

- KY 19.3%
- TW 16.3%
- IN 13.4%
- KR 12.0%
- Others 39.1%



TOP COMPONENTS AS OF 25-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.38%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.72%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.83%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	2.92%
MEITUAN	3690 HK Equity	KY	HKD	1.54%
RELIANCE INDUSTRIES LTD ORD	RIL IS Equity	IN	INR	1.16%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	1.01%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.93%
JD.COM INC	JD UW Equity	KY	USD	0.88%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	0.81%

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