

FACTSHEET - AS OF 07-Apr-2026

Solactive Core Emerging Markets Large & Mid Cap USD Index NTR

DESCRIPTION

Exposure to Emerging Markets applying core exclusions.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA8NL	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SFWEMUN Index/ .SFWEMUN	Last Price	205.01
Index Calculator	Solactive AG	Dividends	Reinvested
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 07.05.2014
Index Members	1677		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	-0.21%	6.07%	42.09%	3.94%	105.01%
Performance (p.a.)						6.21%
Volatility (p.a.)	31.95%	24.97%	20.44%	16.59%	24.51%	15.51%
High	213.79	227.43	227.43	227.43	227.43	227.43
Low	196.52	196.52	187.05	146.23	196.52	74.48
Sharpe Ratio*	-1.00	-0.18	0.44	2.36	0.49	0.16
Max. Drawdown	-8.08%	-13.59%	-13.59%	-13.59%	-13.59%	-38.13%
VaR 95 \ 99				-26.0% \ -50.0%		-24.5% \ -41.3%
CVaR 95 \ 99				-40.2% \ -59.8%		-36.9% \ -61.6%

* 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

- TWD 23.0%
- HKD 19.9%
- KRW 17.1%
- INR 12.2%
- Others 27.8%



COMPOSITION BY COUNTRIES

- TW 22.7%
- KR 17.1%
- KY 14.2%
- IN 12.2%
- Others 33.9%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	12.93%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.70%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.65%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.04%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.56%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.95%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.88%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	0.85%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.84%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	0.78%

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