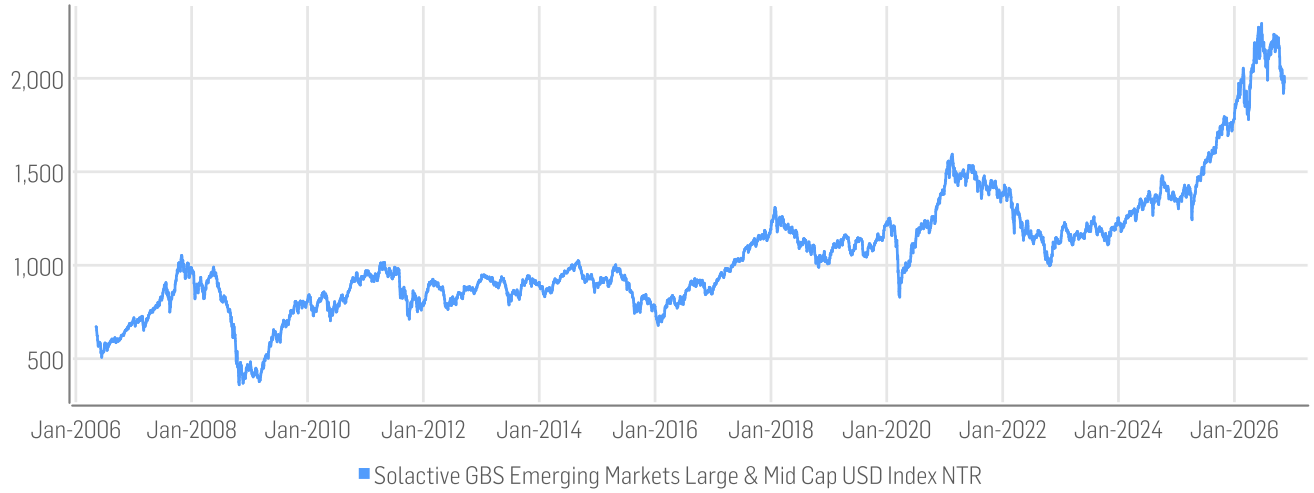
FACTSHEET - Solactive GBS Emerging Markets Large & Mid Cap USD Index NTR
AS OF 13-Nov-2026

DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	10.91%	32.37%	7.58%	11.60%	-19.12%	-2.46%

CHARACTERISTICS

ISIN / WKN	DE000SLA75X8 / SLA75X	Base Value / Base Date	671 Points / 08.05.2006
Bloomberg / Reuters	SEMLMCUN Index/ .SEMLMCUN	Last Price	1978.33
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	2256		

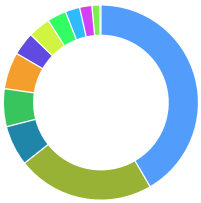
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.49%	-8.82%	-6.82%	14.45%	10.91%	194.83%
Performance (p.a.)						5.41%
Volatility (p.a.)	22.64%	18.57%	24.13%	23.23%	24.25%	19.15%
High	2115.63	2235.85	2293.69	2293.69	2293.69	2293.69
Low	1919.63	1919.63	1919.63	1692.66	1779.08	360.44
Sharpe Ratio*	-2.64	-1.89	-0.71	0.46	0.36	0.08
Max. Drawdown	-9.26%	-14.14%	-16.31%	-16.31%	-16.31%	-65.75%
VaR 95 \ 99				-42.5% \ -59.0%		-29.8% \ -55.5%
CVaR 95 \ 99				-51.7% \ -60.9%		-46.8% \ -82.6%

* 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).

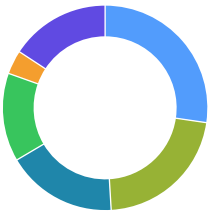
COMPOSITION BY SECTORS

- Technology 41.6%
- Finance 22.7%
- Non-Energy Materials 6.7%
- Industrials 6.3%
- Consumer Non-Cyclicals 6.1%
- Energy 3.8%
- Consumer Cyclicals 3.7%
- Healthcare 3.2%
- Telecommunications 2.4%
- Utilities 2.0%
- Consumer Services 1.3%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Taiwan 27.3%
- China 21.7%
- South Korea 17.5%
- India 13.9%
- Brazil 3.8%
- Others 15.8%



TOP COMPONENTS AS OF 13-Nov-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	14.45%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.05%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.42%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	2.58%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	1.91%
MEDIATEK	2454 TT Equity	TW	TWD	1.55%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.06%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.86%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.82%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.75%

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