

FACTSHEET - Solactive GBS Emerging Markets ex Local China ex South Korea Large & Mid Cap USD Index NTR

AS OF 05-Sep-2025



DESCRIPTION

The Solactive GBS Emerging Markets ex Local China ex South Korea 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 excluding China A-Shares, China B-Shares, and South Korea. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|--------|--------|---------|--------|--------|
| Performance | 17.82% | 12.04% | 11.25% | -17.15% | -2.12% | 12.48% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SL0JY62 / SL0JY6 | Base Value / Base Date | 675.2 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SKLLMCUN | Last Price | 1676.08 |
| 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 | 1103 | | |

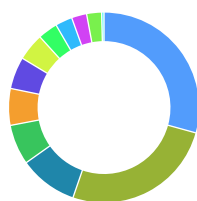
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.75% | 7.72% | 13.15% | 20.84% | 17.82% | 148.23% |
| Performance (p.a.) | | | | | | 4.82% |
| Volatility (p.a.) | 11.09% | 11.09% | 17.15% | 15.27% | 16.31% | 19.00% |
| High | 1688.14 | 1688.14 | 1688.14 | 1688.14 | 1688.14 | 1688.14 |
| Low | 1631.26 | 1542.61 | 1306.62 | 1306.62 | 1306.62 | 377.17 |
| Sharpe Ratio* | 3.13 | 2.78 | 1.41 | 1.10 | 1.41 | 0.02 |
| Max. Drawdown | -2.14% | -3.10% | -12.88% | -15.60% | -12.88% | -65.15% |
| VaR 95 \ 99 | | | | -17.5% \ -33.4% | | -29.3% \ -52.4% |
| CVaR 95 \ 99 | | | | -35.7% \ -85.4% | | -46.7% \ -83.5% |

* 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).

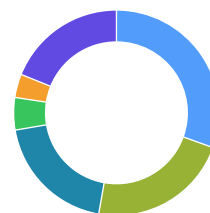
COMPOSITION BY SECTORS

- Technology 29.3%
- Finance 26.0%
- Consumer Non-Cyclicals 9.9%
- Non-Energy Materials 6.8%
- Industrials 6.2%
- Consumer Cyclicals 5.4%
- Energy 4.6%
- Healthcare 3.3%
- Telecommunications 2.9%
- Utilities 2.6%
- Consumer Services 2.5%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- China 30.5%
- Taiwan 22.3%
- India 19.5%
- Brazil 5.1%
- Saudi Arabia 3.7%
- Others 18.9%



TOP COMPONENTS AS OF 05-Sep-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|--------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 11.34% |
| TENCENT HOLDINGS LTD | 700 HK Equity | CN | HKD | 5.70% |
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | CN | HKD | 3.33% |
| HDFC BANK LTD ORD | HDFCB IS Equity | IN | INR | 1.52% |
| XIAOMI CORP | 1810 HK Equity | CN | HKD | 1.45% |
| PINDUODUO INC | PDD UW Equity | CN | USD | 1.16% |
| INTERNATIONAL HOLDINGS CO PJSC | IHC DH Equity | AE | AED | 1.14% |
| CHINA CONSTRUCTION BANK-H | 939 HK Equity | CN | HKD | 1.14% |
| RELIANCE INDUSTRIES LTD ORD | RELIANCE IS Equity | IN | INR | 1.14% |
| ICICI BANK LTD ORD | ICICIB IS Equity | IN | INR | 1.03% |

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