

FACTSHEET - Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index 5% AR

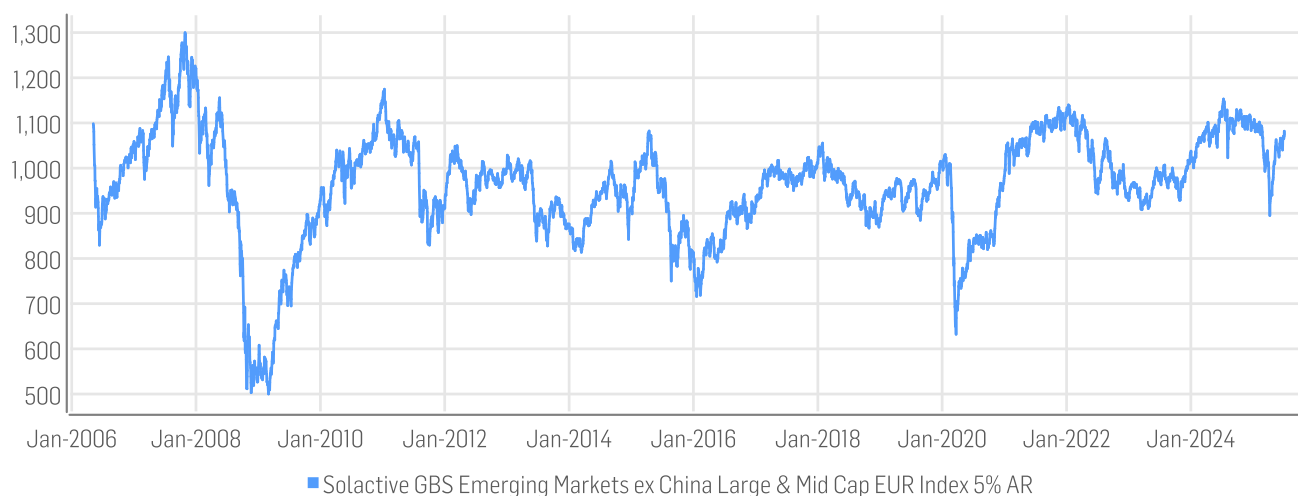
AS OF 04-Jul-2025



DESCRIPTION

The Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index 5% AR intends to track performance of the Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index NTR subject to an adjusted return factor of 5% per annum.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|-------|--------|---------|--------|--------|
| Performance | -1.46% | 5.49% | 11.24% | -16.74% | 13.59% | -2.06% |

CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0LKQ | Base Value / Base Date | 1098.41 Points / 08.05.2006 |
| Bloomberg / Reuters | SXCLMCE5 Index/ .SXCLMCE5 | Last Price | 1073.80 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return AR | Calculation | 8:00 am to 22:30 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 986 | | |

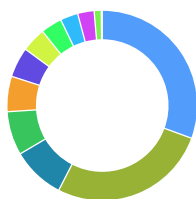
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.41% | 9.77% | -2.50% | -6.47% | -1.46% | -2.24% |
| Performance (p.a.) | | | | | | -0.12% |
| Volatility (p.a.) | 12.11% | 19.21% | 16.29% | 15.71% | 16.09% | 17.74% |
| High | 1081.79 | 1081.79 | 1107.83 | 1153.08 | 1107.83 | 1299.89 |
| Low | 1038.37 | 895.04 | 895.04 | 895.04 | 895.04 | 500.06 |
| Sharpe Ratio* | 4.01 | 2.29 | -0.43 | -0.54 | -0.30 | -0.12 |
| Max. Drawdown | -2.47% | -8.51% | -19.21% | -22.38% | -19.21% | -61.53% |
| VaR 95 \ 99 | | | | -24.6% \ -62.1% | | -26.9% \ -51.6% |
| CVaR 95 \ 99 | | | | -43.4% \ -88.5% | | -44.6% \ -78.2% |

* 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).

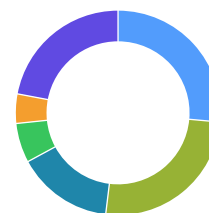
COMPOSITION BY SECTORS

- Technology 30.6%
- Finance 27.0%
- Industrials 9.0%
- Non-Energy Materials 7.4%
- Consumer Non-Cyclicals 6.0%
- Energy 5.1%
- Consumer Cyclicals 4.1%
- Telecommunications 3.6%
- Healthcare 3.0%
- Utilities 2.8%
- Consumer Services 1.2%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Taiwan 26.4%
- India 25.5%
- South Korea 15.2%
- Brazil 6.2%
- Saudi Arabia 4.6%
- Others 22.0%



TOP COMPONENTS AS OF 04-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|--------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 13.54% |
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR | KRW | 3.28% |
| HDFC BANK LTD ORD | HDFCB IS Equity | IN | INR | 1.99% |
| RELIANCE INDUSTRIES LTD ORD | RELIANCE IS Equity | IN | INR | 1.61% |
| SK HYNIX INC | 000660 KP Equity | KR | KRW | 1.61% |
| INTERNATIONAL HOLDINGS CO PJSC | IHC DH Equity | AE | AED | 1.39% |
| ICICI BANK LTD ORD | ICICIBC IS Equity | IN | INR | 1.34% |
| HON HAI PRECN.IND. | 2317 TT Equity | TW | TWD | 1.00% |
| MEDIATEK | 2454 TT Equity | TW | TWD | 0.98% |
| INFOSYS (INFOSYS TECH) LTD ORD | INFO IS Equity | IN | INR | 0.92% |

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