

FACTSHEET - Solactive GBS Egypt Investable Universe USD Index NTR AS OF 23-May-2025



DESCRIPTION

The Solactive GBS Egypt Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Egyptian market. 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	11.12%	-36.98%	33.63%	-25.94%	9.24%	-19.23%

CHARACTERISTICS

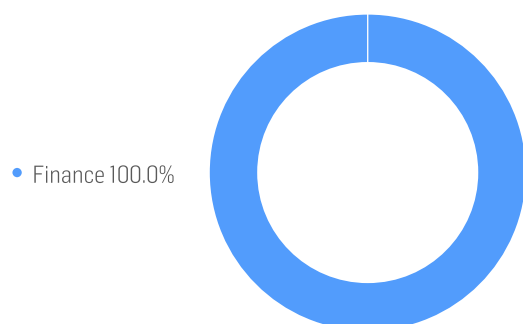
ISIN / WKN	DE000SLOMRK2 / SLOMRK	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SEGIUCUN	Last Price	790.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	9		

STATISTICS

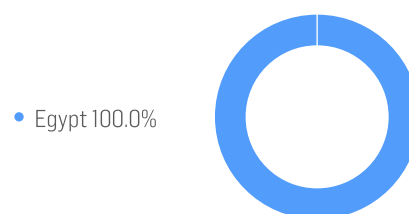
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.18%	7.77%	5.45%	17.55%	11.12%	-21.00%
Performance (p.a.)						-2.89%
Volatility (p.a.)	15.72%	19.15%	16.89%	16.76%	17.60%	26.87%
High	790.34	790.34	790.34	807.06	790.34	1354.44
Low	750.82	699.69	679.26	637.33	679.26	615.66
Sharpe Ratio*	5.13	1.63	0.42	0.81	1.51	-0.27
Max. Drawdown	-2.14%	-8.35%	-10.42%	-15.84%	-8.35%	-54.55%
VaR 95 \ 99				-25.0% \ -66.5%		-30.1% \ -80.9%
CVaR 95 \ 99				-46.0% \ -89.5%		-64.1% \ -144.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMERCIAL INTERNATIONAL BANK (EGYPT)	COMI EC Equity	EG	EGP	61.02%
TALAAT MOUSTAFA GROUP HOLDING	TMGH EC Equity	EG	EGP	15.23%
EFG HERMES HOLDING SAE	HRHO EC Equity	EG	EGP	9.17%
FAWRY FOR BANKING & PAYMENT	FWRY EC Equity	EG	EGP	4.44%
BELTONE FINANCIAL HOLDING	BTFH EC Equity	EG	EGP	3.34%
PALM HILLS DEVELOPMENTS SAE	PHDC EC Equity	EG	EGP	2.37%
ORASCOM DEVELOPMENT EGYPT	ORHD EC Equity	EG	EGP	2.04%
HELIOPOLIS CO FOR HOUSING & DEVELOPMENT	HELI EC Equity	EG	EGP	1.36%
SIXTH OF OCTOBER DEVELOPMENT AND INVESTMENT	OCDI EC Equity	EG	EGP	1.03%

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