

# FACTSHEET - Solactive GBS Emerging Markets Latin America Investable Universe EUR Index NTR

## AS OF 20-May-2025



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	16.99%	-20.57%	29.72%	12.03%	-4.86%	-19.77%

### CHARACTERISTICS

ISIN / WKN	DE000SLOMSE3 / SLOMSE	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SELIUCEN	Last Price	1220.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	203		

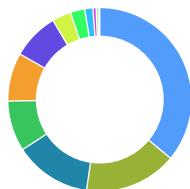
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.64%	2.89%	8.18%	-2.33%	16.99%	22.02%
Performance (p.a.)						2.51%
Volatility (p.a.)	16.53%	22.20%	19.83%	18.48%	20.01%	22.77%
High	1222.60	1222.60	1222.60	1249.36	1222.60	1324.88
Low	1071.62	1033.03	1033.03	1033.03	1033.03	581.64
Sharpe Ratio*	22.51	0.45	0.76	-0.25	2.42	0.01
Max. Drawdown	-1.00%	-12.89%	-13.53%	-17.32%	-13.53%	-52.02%
VaR 95 \ 99				-29.9% \ -53.6%		-33.7% \ -61.6%
CVaR 95 \ 99				-44.6% \ -78.8%		-55.6% \ -107.9%

\* 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).

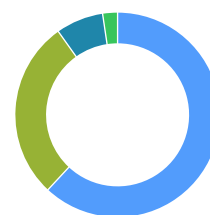
## COMPOSITION BY SECTORS

- Finance 36.0%
- Consumer Non-Cyclicals 16.3%
- Non-Energy Materials 13.5%
- Energy 8.9%
- Industrials 8.5%
- Utilities 8.3%
- Telecommunications 3.3%
- Consumer Cyclicals 2.5%
- Healthcare 1.4%
- Technology 0.6%
- Business Services 0.4%
- Consumer Services 0.3%



## COMPOSITION BY COUNTRIES

- Brazil 61.9%
- Mexico 28.2%
- Chile 7.5%
- Colombia 2.3%



## TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NU HOLDINGS LTD	NU UN Equity	BR	USD	6.02%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	5.06%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	4.92%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	3.64%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	3.43%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	3.14%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	2.81%
WAL-MART DE MEXICO SAB DE CV	WALMEX* MF Equity	MX	MXN	2.38%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	2.37%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	2.02%

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