

FACTSHEET - Solactive GBS Emerging Markets Europe Investable Universe EUR Index TR AS OF 19-May-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	3.43%	17.44%	4.00%	-62.28%	18.01%	-15.31%

CHARACTERISTICS

ISIN / WKN	DE000SLONDZ8 / SLONDZ	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SMEIUCET	Last Price	647.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	362		

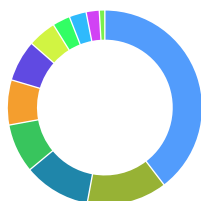
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.98%	-0.05%	9.78%	-1.81%	3.43%	-35.28%
Performance (p.a.)						-5.27%
Volatility (p.a.)	15.57%	23.87%	18.66%	17.35%	20.50%	34.89%
High	650.36	676.38	676.38	676.38	676.38	1549.78
Low	595.02	585.12	585.12	559.46	585.12	311.11
Sharpe Ratio*	9.80	-0.10	1.00	-0.23	0.35	-0.21
Max. Drawdown	-2.01%	-13.49%	-13.49%	-16.91%	-13.49%	-79.93%
VaR 95 \ 99				-23.4% \ -59.5%		-29.2% \ -70.3%
CVaR 95 \ 99				-47.0% \ -94.9%		-68.9% \ -183.0%

* 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).

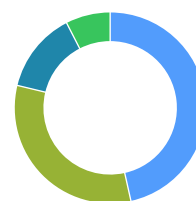
COMPOSITION BY SECTORS

- Finance 39.6%
- Industrials 13.3%
- Utilities 11.1%
- Consumer Non-Cyclicals 8.1%
- Non-Energy Materials 7.5%
- Energy 6.9%
- Telecommunications 4.7%
- Consumer Services 2.9%
- Healthcare 2.8%
- Consumer Cyclicals 2.2%
- Technology 0.9%



COMPOSITION BY COUNTRIES

- Turkey 46.5%
- Greece 32.3%
- Hungary 13.7%
- Czech Republic 7.5%



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
OTP BANK PLC	OTP HB Equity	HU	HUF	9.03%
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	5.04%
CEZ AS	CEZ CK Equity	CZ	CZK	4.67%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	3.69%
PIRAEUS FINANCIAL HOLDINGS SA	TPEIR GA Equity	GR	EUR	3.20%
ALPHA SERVICES AND HOLDINGS SA	ALPHA GA Equity	GR	EUR	3.08%
TURK HAVA YOLLARI AO	THYAO TI Equity	TR	TRY	2.76%
BIM BIRLESIK MAGAZALAR AS	BIMAS TI Equity	TR	TRY	2.76%
MYTILINEOS HOLDINGS S.A.	MYTIL GA Equity	GR	EUR	2.70%
OPAP S.A.	OPAP GA Equity	GR	EUR	2.32%

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