

# FACTSHEET - Solactive GBS Emerging Markets Mid & Small Cap USD Index NTR

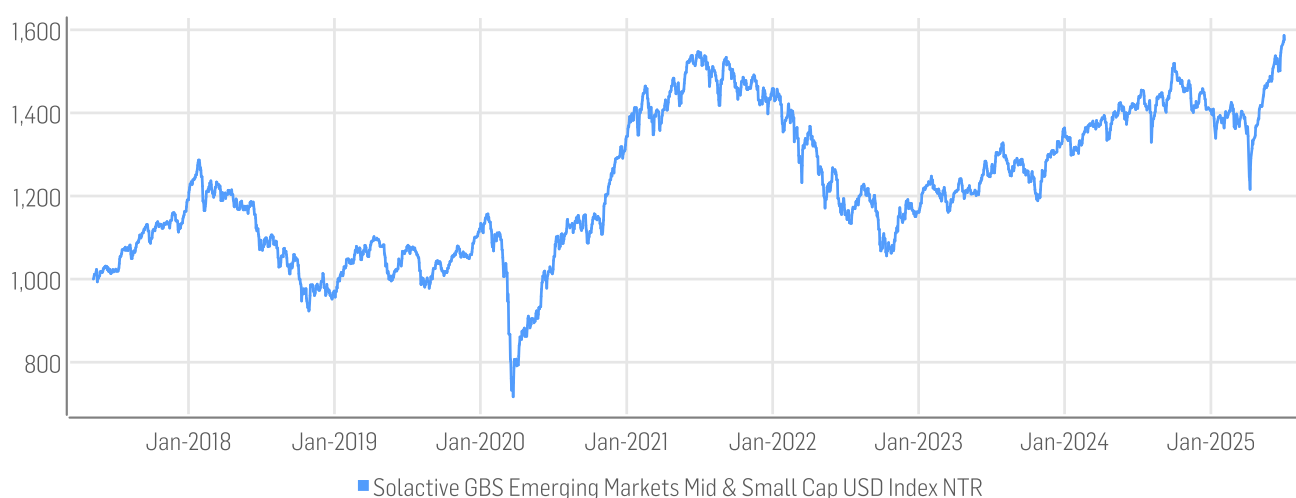
## AS OF 04-Jul-2025



### DESCRIPTION

The Solactive GBS Emerging Markets Mid & Small 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 mid and small cap segment covering approximately the largest 70-99% of the free-float market capitalization in the Emerging Markets. 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	12.14%	3.22%	17.13%	-20.29%	8.63%	19.67%

### CHARACTERISTICS

ISIN / WKN	DE000SLOPA13 / SLOPA1	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SEMMSCUN	Last Price	1575.82
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	4972		

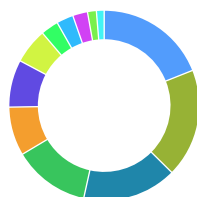
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.29%	17.22%	12.78%	9.26%	12.14%	57.58%
Performance (p.a.)						5.73%
Volatility (p.a.)	12.32%	20.92%	17.59%	14.59%	17.35%	13.64%
High	1586.49	1586.49	1586.49	1586.49	1586.49	1586.49
Low	1496.60	1215.95	1215.95	1215.95	1215.95	716.77
Sharpe Ratio*	6.73	4.12	1.32	0.34	1.21	0.10
Max. Drawdown	-2.40%	-9.55%	-14.70%	-19.96%	-14.70%	-44.29%
VaR 95 \ 99				-19.5% \ -35.3%		-20.2% \ -36.2%
CVaR 95 \ 99				-37.3% \ -102.0%		-34.9% \ -63.3%

\* 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).

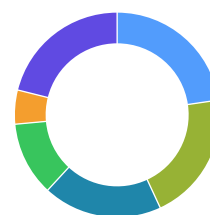
## COMPOSITION BY SECTORS

- Technology 19.0%
- Finance 18.4%
- Industrials 16.1%
- Non-Energy Materials 13.0%
- Healthcare 8.3%
- Consumer Non-Cyclicals 8.0%
- Consumer Cyclicals 6.0%
- Utilities 3.0%
- Energy 2.9%
- Consumer Services 2.5%
- Telecommunications 1.5%
- Business Services 1.3%



## COMPOSITION BY COUNTRIES

- India 22.7%
- Taiwan 20.4%
- China 18.8%
- South Korea 11.7%
- Brazil 5.4%
- Others 21.1%



## TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EMBRAER (EMP BRASIL AERO) SA ORD	EMBR3 BS Equity	BR	BRL	0.39%
HYUNDAI ROTEM CO LTD	064350 KP Equity	KR	KRW	0.35%
ELITE MATERIAL	2383 TT Equity	TW	TWD	0.33%
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	0.32%
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	0.31%
ASIA VITAL COMPONENTS CO LTD	3017 TT Equity	TW	TWD	0.31%
ALCHIP TECHNOLOGIES LTD	3661 TT Equity	TW	TWD	0.31%
SUZLON ENERGY LTD	SUEL IS Equity	IN	INR	0.30%
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	0.29%
SAMSUNG HEAVY INDUSTRIES CO LTD	010140 KP Equity	KR	KRW	0.27%

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