

# FACTSHEET - Solactive GBS Emerging Markets Large Cap EUR Index NTR

## AS OF 11-Jul-2025



### DESCRIPTION

The Solactive GBS Emerging Markets Large Cap 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 large cap segment covering approximately the largest 70% of the free-float market capitalization in the Emerging Markets. 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	2.29%	15.74%	6.90%	-14.05%	3.19%	7.42%

### CHARACTERISTICS

ISIN / WKN	DE000SLOPBX2 / SLOPBX	Base Value / Base Date	593.55 Points / 08.05.2006
Bloomberg / Reuters	/SEMLCEN	Last Price	1452.01
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 08.05.2006
Index Members	882		

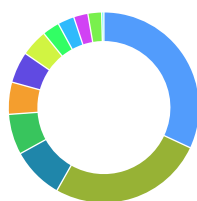
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.15%	14.71%	2.88%	4.39%	2.29%	144.63%
Performance (p.a.)						4.78%
Volatility (p.a.)	11.70%	14.59%	18.23%	15.91%	17.66%	16.89%
High	1455.88	1455.88	1499.47	1499.47	1499.47	1499.47
Low	1412.63	1276.15	1238.18	1238.18	1238.18	323.33
Sharpe Ratio*	-0.00	4.97	0.22	0.16	0.14	0.17
Max. Drawdown	-2.56%	-4.11%	-17.43%	-17.43%	-17.43%	-59.83%
VaR 95 \ 99				-21.4% \ -58.1%		-25.7% \ -50.9%
CVaR 95 \ 99				-41.8% \ -97.8%		-42.1% \ -73.2%

\* 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).

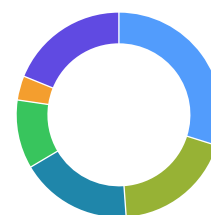
## COMPOSITION BY SECTORS

- Technology 31.9%
- Finance 26.3%
- Consumer Non-Cyclicals 8.8%
- Industrials 6.9%
- Consumer Cyclical 5.4%
- Non-Energy Materials 5.3%
- Energy 4.6%
- Healthcare 2.9%
- Telecommunications 2.8%
- Consumer Services 2.4%
- Utilities 2.3%
- Business Services 0.4%



## COMPOSITION BY COUNTRIES

- China 29.8%
- Taiwan 19.0%
- India 17.6%
- South Korea 10.8%
- Brazil 3.8%
- Others 18.9%



## TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	11.58%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	4.88%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	2.77%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.74%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.68%
XIAOMI CORP	1810 HK Equity	CN	HKD	1.61%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.48%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.34%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	1.29%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.19%

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