

FACTSHEET - Solactive GBS Emerging Markets Mid Cap EUR Index NTR

AS OF 09-May-2025



DESCRIPTION

The Solactive GBS Emerging Markets Mid 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 mid cap segment covering approximately the largest 70-85% 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	-5.15%	9.71%	12.64%	-12.47%	14.45%	6.27%

CHARACTERISTICS

ISIN / WKN	DE000SLOPCU6 / SLOPCU	Base Value / Base Date	507.53 Points / 08.05.2006
Bloomberg / Reuters	/SEMMCEN	Last Price	1372.29
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	1169		

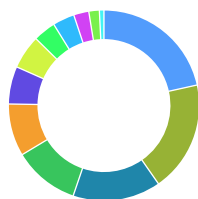
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.60%	-5.69%	-6.22%	-0.96%	-5.15%	170.39%
Performance (p.a.)						5.37%
Volatility (p.a.)	17.97%	20.58%	15.69%	14.08%	17.98%	16.25%
High	1372.29	1472.55	1481.39	1485.65	1472.55	1485.65
Low	1197.47	1197.47	1197.47	1197.47	1197.47	288.53
Sharpe Ratio*	23.56	-1.13	-0.92	-0.22	-0.89	0.20
Max. Drawdown	-1.18%	-18.68%	-19.17%	-19.40%	-18.68%	-62.79%
VaR 95 \ 99				-18.5% \ -51.2%		-25.0% \ -50.5%
CVaR 95 \ 99				-39.3% \ -96.4%		-41.8% \ -73.4%

* 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).

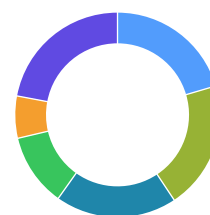
COMPOSITION BY SECTORS

- Finance 21.5%
- Technology 18.8%
- Industrials 14.9%
- Non-Energy Materials 11.2%
- Consumer Non-Cyclicals 8.9%
- Consumer Cyclicals 6.4%
- Healthcare 5.7%
- Energy 3.8%
- Utilities 3.7%
- Consumer Services 2.6%
- Telecommunications 1.8%
- Business Services 0.8%



COMPOSITION BY COUNTRIES

- India 20.4%
- China 20.2%
- Taiwan 19.2%
- South Korea 11.5%
- Brazil 6.6%
- Others 22.0%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	0.64%
EMBRAER (EMP BRASIL AERO) SA ORD	EMBR3 BS Equity	BR	BRL	0.64%
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	0.60%
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	0.60%
INTERNATIONAL GAMES SYSTEM CO	3293 TT Equity	TW	TWD	0.56%
SAMSUNG HEAVY INDUSTRIES CO LTD	010140 KP Equity	KR	KRW	0.53%
SUZLON ENERGY LTD	SUEL IS Equity	IN	INR	0.52%
TAISHIN FINANCIAL HOLDINGS CO ORD	2887 TT Equity	TW	TWD	0.51%
HYUNDAI ROTEM CO LTD	064350 KP Equity	KR	KRW	0.50%
PERSISTENT SYSTEMS LTD	PSYS IS Equity	IN	INR	0.50%

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