

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

AS OF 24-Jun-2025



DESCRIPTION

The Solactive GBS Emerging Markets Mid & Small Cap USD 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 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 total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.55%	3.53%	17.55%	-19.96%	8.95%	20.01%

CHARACTERISTICS

ISIN / WKN	DE000SLOPDQ2 / SLOPDQ	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SEMMSCUT	Last Price	1577.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	4974		

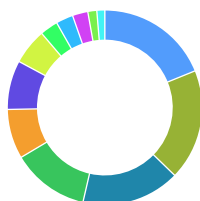
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.53%	10.73%	9.04%	8.72%	9.55%	57.72%
Performance (p.a.)						5.77%
Volatility (p.a.)	12.51%	21.61%	17.58%	14.59%	17.78%	13.65%
High	1577.18	1577.18	1577.18	1577.18	1577.18	1577.18
Low	1513.45	1246.37	1246.37	1246.37	1246.37	722.55
Sharpe Ratio*	5.37	2.17	0.85	0.31	0.94	0.11
Max. Drawdown	-2.38%	-12.49%	-14.67%	-19.88%	-14.67%	-43.97%
VaR 95 \ 99				-19.5% \ -35.3%		-20.3% \ -36.2%
CVaR 95 \ 99				-37.2% \ -102.0%		-35.0% \ -63.2%

* 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).

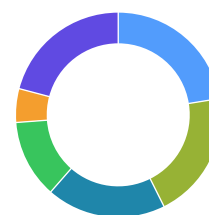
COMPOSITION BY SECTORS

- Technology 18.8%
- Finance 18.4%
- Industrials 16.4%
- Non-Energy Materials 12.8%
- Healthcare 8.2%
- Consumer Non-Cyclicals 8.1%
- Consumer Cyclicals 5.9%
- Utilities 3.0%
- Energy 2.9%
- Consumer Services 2.6%
- Telecommunications 1.5%
- Business Services 1.3%



COMPOSITION BY COUNTRIES

- India 22.5%
- Taiwan 20.2%
- China 18.8%
- South Korea 12.4%
- Brazil 5.3%
- Others 20.9%



TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
HYUNDAI ROTEM CO LTD	064350 KP Equity	KR	KRW	0.39%
EMBRAER (EMP BRASIL AERO) SA ORD	EMBR3 BS Equity	BR	BRL	0.34%
ALDAR PROPERTIES COMPANY	ALDAR DH Equity	AE	AED	0.33%
ELITE MATERIAL	2383 TT Equity	TW	TWD	0.31%
SAMSUNG HEAVY INDUSTRIES CO LTD	010140 KP Equity	KR	KRW	0.30%
ABU DHABI ISLAMIC BANK PJSC	ADIB DH Equity	AE	AED	0.30%
ASIA VITAL COMPONENTS CO LTD	3017 TT Equity	TW	TWD	0.30%
SUZLON ENERGY LTD	SUEL IS Equity	IN	INR	0.30%
EQUATORIAL ENERGIA SA	EQTL3 BS Equity	BR	BRL	0.29%
ALCHIP TECHNOLOGIES LTD	3661 TT Equity	TW	TWD	0.27%

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