

FACTSHEET - Solactive GBS Emerging Markets Latin America Large & Mid Cap GBP Index PR

AS OF 15-Jul-2025



DESCRIPTION

The Solactive GBS Emerging Markets Latin America Large & Mid Cap GBP Index PR 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 and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets Latin America. It is calculated as a price return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	14.84%	-27.57%	19.54%	10.67%	-15.44%	-16.16%

CHARACTERISTICS

ISIN / WKN	DE000SLOPG74 / SLOPG7	Base Value / Base Date	700.02 Points / 08.05.2006
Bloomberg / Reuters	/SELLMCBP	Last Price	852.28
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	98		

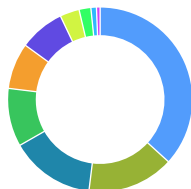
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.88%	10.74%	9.06%	-2.87%	14.84%	21.75%
Performance (p.a.)						1.03%
Volatility (p.a.)	13.93%	14.49%	17.90%	17.50%	17.75%	24.49%
High	883.86	883.86	883.86	911.36	883.86	1475.81
Low	843.68	769.59	749.11	741.31	742.17	498.42
Sharpe Ratio*	0.50	3.25	0.84	-0.41	1.42	-0.13
Max. Drawdown	-4.18%	-4.35%	-11.70%	-18.66%	-11.70%	-62.69%
VaR 95 \ 99				-29.8% \ -44.5%		-37.0% \ -72.6%
CVaR 95 \ 99				-40.9% \ -66.3%		-60.1% \ -108.9%

* 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).

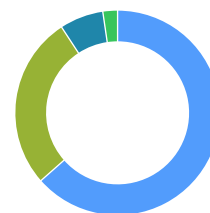
COMPOSITION BY SECTORS

- Finance 36.7%
- Consumer Non-Cyclicals 15.2%
- Non-Energy Materials 14.8%
- Energy 10.2%
- Industrials 8.1%
- Utilities 7.9%
- Telecommunications 3.4%
- Consumer Cyclicals 2.1%
- Healthcare 1.0%
- Technology 0.6%



COMPOSITION BY COUNTRIES

- Brazil 63.5%
- Mexico 27.3%
- Chile 6.9%
- Colombia 2.3%



TOP COMPONENTS AS OF 15-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NU HOLDINGS LTD	NU UN Equity	BR	USD	7.44%
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	5.69%
ITAU UNIBANCO HLDG (MULTIPLO) PFD	ITUB4 BS Equity	BR	BRL	5.49%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	4.10%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	4.05%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	3.78%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	3.09%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	3.00%
WAL-MART DE MEXICO SAB DE CV	WALMEX* MF Equity	MX	MXN	2.50%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	2.46%

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