

FACTSHEET - Solactive GBS Emerging Markets EMEA Large & Mid Cap EUR Index NTR

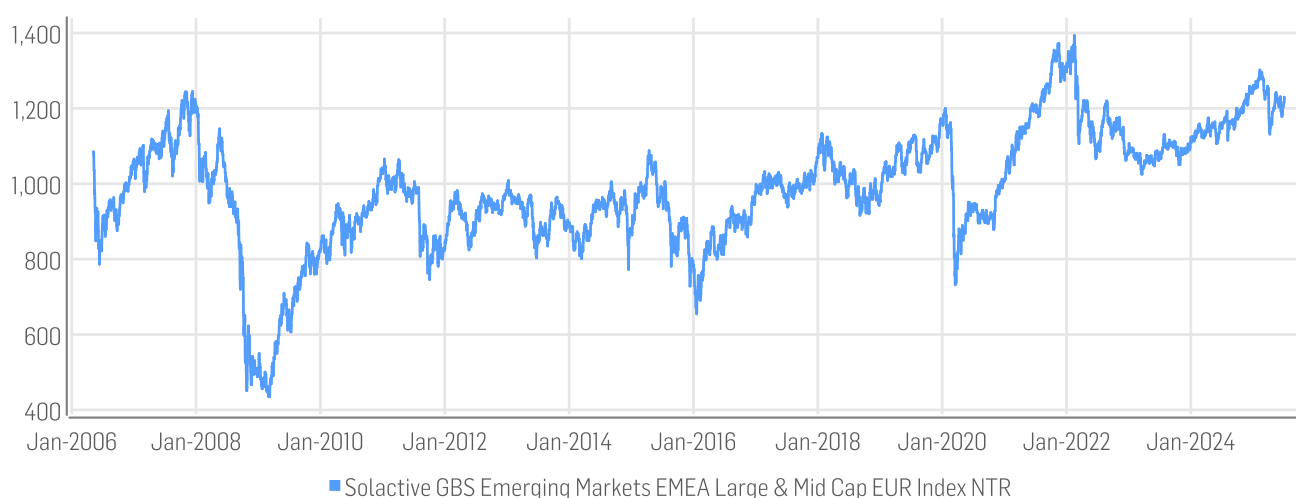
AS OF 04-Jul-2025



DESCRIPTION

The Solactive GBS Emerging Markets EMEA Large & 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets EMEA. 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 | -1.68% | 12.49% | 2.67% | -16.75% | 28.73% | -13.16% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPJ89 / SLOPJ8 | Base Value / Base Date | 1084.20 Points / 08.05.2006 |
| Bloomberg / Reuters | /SAMLMCEN | Last Price | 1226.44 |
| 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 | 269 | | |

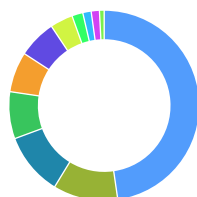
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.61% | 4.33% | -2.79% | 5.41% | -1.68% | 13.12% |
| Performance (p.a.) | | | | | | 0.65% |
| Volatility (p.a.) | 11.52% | 14.84% | 13.27% | 11.61% | 13.15% | 20.10% |
| High | 1230.99 | 1242.53 | 1301.90 | 1301.90 | 1301.90 | 1393.59 |
| Low | 1178.16 | 1131.48 | 1131.48 | 1115.30 | 1131.48 | 434.71 |
| Sharpe Ratio* | 0.50 | 1.13 | -0.57 | 0.31 | -0.40 | -0.06 |
| Max. Drawdown | -4.29% | -5.18% | -13.09% | -13.09% | -13.09% | -65.08% |
| VaR 95 \ 99 | | | | -17.2% \ -51.6% | | -31.0% \ -62.5% |
| CVaR 95 \ 99 | | | | -31.7% \ -65.9% | | -51.2% \ -92.1% |

* 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 47.7%
- Industrials 11.0%
- Non-Energy Materials 10.6%
- Consumer Non-Cyclicals 8.0%
- Telecommunications 6.8%
- Energy 6.5%
- Utilities 3.9%
- Consumer Services 1.9%
- Consumer Cyclicals 1.4%
- Healthcare 1.4%
- Technology 0.8%



COMPOSITION BY COUNTRIES

- Saudi Arabia 27.1%
- South Africa 23.5%
- United Arab Emirates 21.3%
- Turkey 6.8%
- Kuwait 6.6%
- Others 14.8%



TOP COMPONENTS AS OF 04-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| INTERNATIONAL HOLDINGS CO PJSC | IHC DH Equity | AE | AED | 8.15% |
| AL RAJHI BANKING & INVESTMENT CORPORATION SJSC | RJHI AB Equity | SA | SAR | 4.41% |
| NASPERS LTD-N SHS | NPN SJ Equity | ZA | ZAr | 4.23% |
| SAUDI ARABIAN OIL CO | ARAMCO AB Equity | SA | SAR | 3.35% |
| KUWAIT FINANCE HOUSE KSC | KFH KK Equity | KW | KWd | 2.77% |
| THE SAUDI NATIONAL BANK | SNB AB Equity | SA | SAR | 2.57% |
| NATIONAL BANK OF KUWAIT | NBK KK Equity | KW | KWd | 2.35% |
| EMAAR PROPERTIES PJSC | EMAAR DB Equity | AE | AED | 2.07% |
| GOLD FIELDS LIMITED | GFI SJ Equity | ZA | ZAr | 1.90% |
| SAUDI TELECOM CO | STC AB Equity | SA | SAR | 1.89% |

DISCLAIMER

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