

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

AS OF 19-Jun-2025



DESCRIPTION

The Solactive GBS Emerging Markets EMEA Large & Mid Cap USD 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 USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	4.60%	5.45%	6.26%	-21.87%	19.65%	-5.35%

CHARACTERISTICS

ISIN / WKN	DE000SLOPMD1 / SLOPMD	Base Value / Base Date	1261.28 Points / 08.05.2006
Bloomberg / Reuters	/SAMPLMCUN	Last Price	1235.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	268		

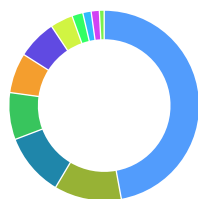
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.90%	1.06%	4.47%	8.44%	4.60%	-2.01%
Performance (p.a.)						-0.11%
Volatility (p.a.)	9.06%	14.97%	11.89%	10.52%	12.16%	22.09%
High	1286.61	1286.61	1286.61	1286.61	1286.61	1673.27
Low	1235.97	1137.01	1137.01	1120.15	1137.01	499.63
Sharpe Ratio*	-3.80	0.01	0.42	0.41	0.48	-0.20
Max. Drawdown	-3.94%	-8.57%	-8.65%	-8.65%	-8.65%	-70.14%
VaR 95 \ 99				-15.8% \ -38.7%		-34.7% \ -68.4%
CVaR 95 \ 99				-26.8% \ -61.3%		-56.9% \ -100.4%

* 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 47.1%
- Industrials 11.4%
- Non-Energy Materials 10.7%
- Consumer Non-Cyclicals 8.0%
- Telecommunications 6.8%
- Energy 6.7%
- Utilities 3.9%
- Consumer Services 1.9%
- Consumer Cyclicals 1.4%
- Healthcare 1.4%
- Technology 0.8%



COMPOSITION BY COUNTRIES

- Saudi Arabia 27.3%
- South Africa 23.6%
- United Arab Emirates 21.3%
- Kuwait 6.6%
- Turkey 6.5%
- Others 14.6%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	8.73%
AL RAJHI BANKING & INVESTMENT CORPORATION SJSC	RJHI AB Equity	SA	SAR	4.47%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAr	4.29%
SAUDI ARABIAN OIL CO	ARAMCO AB Equity	SA	SAR	3.58%
KUWAIT FINANCE HOUSE KSC	KFH KK Equity	KW	KWd	2.75%
THE SAUDI NATIONAL BANK	SNB AB Equity	SA	SAR	2.51%
NATIONAL BANK OF KUWAIT	NBK KK Equity	KW	KWd	2.35%
GOLD FIELDS LIMITED	GFI SJ Equity	ZA	ZAr	2.04%
SAUDI TELECOM CO	STC AB Equity	SA	SAR	1.98%
EMAAR PROPERTIES PJSC	EMAAR DB Equity	AE	AED	1.95%

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