

FACTSHEET - Solactive GBS South Korea Large & Mid Cap USD Index NTR

AS OF 03-Sep-2025



DESCRIPTION

The Solactive GBS South Korea 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 South Korean market. 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	42.33%	-22.39%	25.80%	-29.55%	-6.68%	42.68%

CHARACTERISTICS

ISIN / WKN	DE000SLA86M8 / SLA86M	Base Value / Base Date	635.9 Points / 08.05.2006
Bloomberg / Reuters	/ .SKRLMCUN	Last Price	1335.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	156		

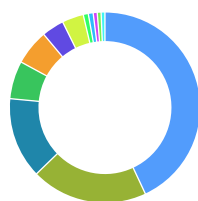
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.07%	11.99%	31.54%	18.65%	42.33%	109.95%
Performance (p.a.)						3.91%
Volatility (p.a.)	20.00%	23.52%	27.46%	25.11%	26.17%	27.41%
High	1365.59	1370.28	1370.28	1370.28	1370.28	1609.26
Low	1306.96	1192.13	893.53	893.53	893.53	257.28
Sharpe Ratio*	0.48	2.30	2.55	0.58	2.47	-0.02
Max. Drawdown	-4.29%	-5.67%	-15.04%	-23.78%	-16.48%	-71.17%
VaR 95 \ 99				-32.9% \ -81.5%		-40.1% \ -78.5%
CVaR 95 \ 99				-61.0% \ -107.0%		-65.6% \ -115.2%

* 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).

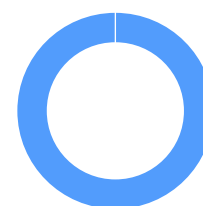
COMPOSITION BY SECTORS

- Technology 43.0%
- Industrials 19.7%
- Finance 13.7%
- Consumer Cyclical 6.4%
- Healthcare 6.0%
- Non-Energy Materials 3.8%
- Consumer Non-Cyclicals 3.6%
- Consumer Services 0.9%
- Telecommunications 0.8%
- Energy 0.7%
- Business Services 0.6%
- Utilities 0.6%



COMPOSITION BY COUNTRIES

- South Korea 100.0%



TOP COMPONENTS AS OF 03-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	22.46%
SK HYNIX INC	000660 KP Equity	KR	KRW	9.67%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	3.19%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	2.78%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	2.16%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	2.10%
NAVER CORP	035420 KP Equity	KR	KRW	2.04%
HANWHA AEROSPACE CO LTD	012450 KP Equity	KR	KRW	1.98%
DOOSAN ENERBILITY	034020 KP Equity	KR	KRW	1.84%
KIA CORP	000270 KP Equity	KR	KRW	1.81%

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