

## Solactive GBS Emerging Markets ex Chindia and ME Large Cap 15% CC USD Index TR

### DESCRIPTION

"The Solactive GBS Emerging Markets ex Chindia and ME Large Cap 15% CC USD Index TR is based on the Solactive GBS Emerging Markets Large & Mid Cap Index and aims to track securities from 15 of the largest Emerging Markets, excluding China, India, and the Middle East. The index is weighted by free float market capitalization, aggregate country weight is capped at 15%, it is calculated as a total return index in USD and reconstituted quarterly."

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOEC30 / SLOEC3 | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | /.SEMXCMT             | Last Price             | 2746.40                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | TR                    | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 08.05.2006          |
| Index Members       | 292                   |                        |   |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -0.12%  | 6.39%   | 22.03%  | 69.65%          | 11.14%  | 174.64%         |
| Performance (p.a.) |         |         |         |                 |         | 5.20%           |
| Volatility (p.a.)  | 30.74%  | 26.23%  | 21.01%  | 16.95%          | 25.76%  | 19.85%          |
| High               | 2807.89 | 3059.49 | 3059.49 | 3059.49         | 3059.49 | 3059.49         |
| Low                | 2639.86 | 2573.23 | 2209.92 | 1656.10         | 2471.22 | 505.62          |
| Sharpe Ratio*      | -0.17   | 0.95    | 2.20    | 3.97            | 1.75    | 0.08            |
| Max. Drawdown      | -5.98%  | -13.72% | -13.72% | -13.72%         | -13.72% | -64.41%         |
| VaR 95 \ 99        |         |         |         | -29.5% \ -37.9% |         | -30.4% \ -55.1% |
| CVaR 95 \ 99       |         |         |         | -38.5% \ -63.0% |         | -48.4% \ -87.4% |

\* 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).

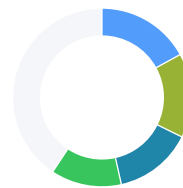
## COMPOSITION BY CURRENCIES

- KRW 17.0%
- TWD 15.3%
- BRL 14.2%
- ZAr 12.8%
- Others 40.7%



## COMPOSITION BY COUNTRIES

- KR 17.0%
- TW 15.3%
- BR 14.2%
- ZA 12.8%
- Others 40.7%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company                           | Ticker           | Country | Currency | Index Weight (%) |
|-----------------------------------|------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC      | 2330 TT Equity   | TW      | TWD      | 10.60%           |
| SAMSUNG ELECTRONICS CO LTD        | 005930 KP Equity | KR      | KRW      | 6.63%            |
| SK HYNIX INC                      | 000660 KP Equity | KR      | KRW      | 3.54%            |
| VALE (VALE DO RIO DOCE) SA ORD    | VALE3 BS Equity  | BR      | BRL      | 2.37%            |
| NU HOLDINGS LTD                   | NU UN Equity     | KY      | USD      | 2.01%            |
| GOLD FIELDS LIMITED               | GFI SJ Equity    | ZA      | ZAr      | 1.86%            |
| ITAU UNIBANCO HLDG (MULTIPL0) PFD | ITUB4 BS Equity  | BR      | BRL      | 1.85%            |
| DELTA ELECTRONICS THAILAND PCL    | DELTA TB Equity  | TH      | THB      | 1.81%            |
| NASPERS LTD-N SHS                 | NPN SJ Equity    | ZA      | ZAr      | 1.80%            |
| PETROLEO BRASILEIRO SA PETROBRAS  | PETR4 BS Equity  | BR      | BRL      | 1.65%            |

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