

FACTSHEET - Solactive GBS Emerging Markets ex China Large & Mid Cap EUR Index NTR AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Emerging Markets ex China Large & Mid Cap Index 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 & mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets excluding China. It is weighted by free-float market capitalization and the number of constituents is floating.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	9.46%	17.17%	10.94%	16.92%	-12.49%	19.41%

CHARACTERISTICS

ISIN / WKN	SLOLKN	Base Value / Base Date	633.42 Points / 08.05.2006
Bloomberg / Reuters	/ .SXCLMCEN	Last Price	2049.36
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 22:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	996		

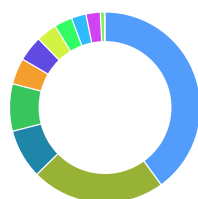
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	4.56%	15.77%	48.85%	9.46%	223.54%
Performance (p.a.)						6.07%
Volatility (p.a.)	33.78%	27.10%	21.60%	17.73%	26.68%	17.77%
High	2144.81	2263.05	2263.05	2263.05	2263.05	2263.05
Low	1963.73	1953.23	1756.34	1376.81	1872.25	329.38
Sharpe Ratio*	-0.90	0.66	1.51	2.70	1.47	0.23
Max. Drawdown	-8.44%	-13.23%	-13.23%	-13.23%	-13.23%	-59.19%
VaR 95 \ 99				-24.0% \ -54.1%		-26.6% \ -51.5%
CVaR 95 \ 99				-43.1% \ -72.6%		-44.4% \ -77.7%

* 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).

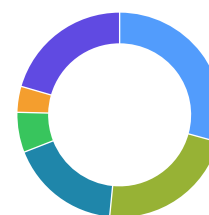
COMPOSITION BY SECTORS

- Technology 40.0%
- Finance 22.7%
- Industrials 8.3%
- Non-Energy Materials 8.0%
- Energy 4.4%
- Consumer Non-Cyclicals 4.3%
- Consumer Cyclicals 3.5%
- Telecommunications 3.1%
- Healthcare 2.5%
- Utilities 2.4%
- Consumer Services 0.7%
- Business Services 0.1%



COMPOSITION BY COUNTRIES

- Taiwan 29.3%
- South Korea 22.3%
- India 17.5%
- Brazil 6.3%
- South Africa 4.1%
- Others 20.5%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	16.37%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.27%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.82%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.14%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	1.09%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.04%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.01%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.88%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.85%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.84%

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