

FACTSHEET - Solactive GBS Emerging Markets Europe Investable Universe EUR Index NTR AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Emerging Markets Europe Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Emerging Markets Europe. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	8.89%	18.44%	17.06%	3.40%	-62.46%	17.14%

CHARACTERISTICS

ISIN / WKN	DE000SLOMRP1 / SLOMRP	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SMEIUCEN	Last Price	768.28
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 08.05.2017
Index Members	366		

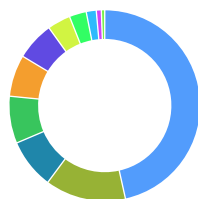
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.88%	4.29%	11.15%	36.78%	8.89%	-23.17%
Performance (p.a.)						-2.91%
Volatility (p.a.)	20.98%	20.41%	16.39%	15.23%	20.11%	33.67%
High	768.44	823.89	823.89	823.89	823.89	1497.86
Low	734.30	734.30	664.59	561.70	705.54	300.13
Sharpe Ratio*	1.88	0.82	1.34	2.33	1.81	-0.14
Max. Drawdown	-4.44%	-10.87%	-10.87%	-10.87%	-10.87%	-79.96%
VaR 95 \ 99				-23.2% \ -37.2%		-28.9% \ -66.0%
CVaR 95 \ 99				-32.6% \ -52.5%		-65.9% \ -170.4%

* 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).

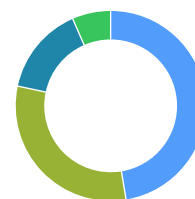
COMPOSITION BY SECTORS

- Finance 46.5%
- Industrials 13.6%
- Utilities 8.4%
- Energy 8.0%
- Consumer Non-Cyclicals 7.0%
- Non-Energy Materials 6.5%
- Telecommunications 3.9%
- Healthcare 2.9%
- Consumer Cyclical 1.7%
- Consumer Services 0.8%
- Technology 0.6%



COMPOSITION BY COUNTRIES

- Turkey 47.4%
- Greece 30.9%
- Hungary 15.1%
- Czech Republic 6.5%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
OTP BANK PLC	OTP HB Equity	HU	HUF	10.15%
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	5.26%
PIRAEUS BANK SA	TPEIR GA Equity	GR	EUR	4.40%
EUROBANK SA	EUROB GA Equity	GR	EUR	4.07%
CEZ AS	CEZ CK Equity	CZ	CZK	3.80%
ASELSAN ELEKTRONIK SANAYI VE TICARET AS	ASELS TI Equity	TR	TRY	3.70%
ALPHA BANK SA	ALPHA GA Equity	GR	EUR	3.21%
BIM BIRLESIK MAGAZALAR AS	BIMAS TI Equity	TR	TRY	2.64%
TURKIYE PETROL RAFINERILERI AS	TUPRS TI Equity	TR	TRY	2.15%
RICHTER GEDEON VEGYESZETI GYAR NYILVANOSAN MUKODO RT	RICHT HB Equity	HU	HUF	2.13%

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