

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



DESCRIPTION

The Solactive GBS Emerging Markets Europe Investable Universe 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 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 USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|-------|-------|---------|-------|
| Performance | 7.02% | 34.33% | 9.73% | 7.03% | -64.77% | 8.88% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOMRQ9 / SLOMRQ | Base Value / Base Date | 1000.00 Points / 08.05.2017 |
| Bloomberg / Reuters | ./SMEIUCUN | Last Price | 811.18 |
| 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 08.05.2017 |
| Index Members | 366 | | |

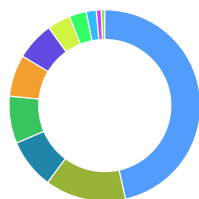
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | 2.56% | 2.92% | 10.40% | 39.24% | 7.02% | -18.88% |
| Performance (p.a.) | | | | | | -2.32% |
| Volatility (p.a.) | 25.39% | 24.03% | 18.59% | 16.37% | 23.54% | 34.45% |
| High | 818.70 | 889.00 | 889.00 | 889.00 | 889.00 | 1588.56 |
| Low | 770.13 | 770.13 | 709.30 | 582.59 | 757.97 | 287.36 |
| Sharpe Ratio* | 1.27 | 0.36 | 1.00 | 2.22 | 1.10 | -0.17 |
| Max. Drawdown | -5.93% | -13.37% | -13.37% | -13.37% | -13.37% | -81.91% |
| VaR 95 \ 99 | | | | -22.9% \ -45.2% | | -30.6% \ -70.7% |
| CVaR 95 \ 99 | | | | -36.7% \ -65.3% | | -69.0% \ -173.2% |

* 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).

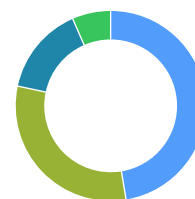
COMPOSITION BY SECTORS

- 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% |

DISCLAIMER

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