

FACTSHEET - Solactive GBS Emerging Markets Mid & Small Cap USD Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Emerging Markets Mid & Small 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 mid and small cap segment covering approximately the largest 70-99% of the free-float market capitalization in the Emerging Markets. 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	4.71%	20.38%	3.22%	17.13%	-20.29%	8.63%

CHARACTERISTICS

ISIN / WKN	DE000SLOPA13 / SLOPA1	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SEMMSUN	Last Price	1771.38
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	5334		

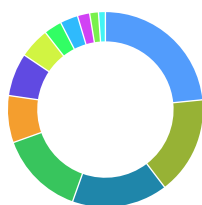
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.32%	2.12%	5.36%	37.26%	4.71%	77.14%
Performance (p.a.)						6.62%
Volatility (p.a.)	29.74%	24.43%	19.34%	15.39%	23.64%	13.86%
High	1830.59	1931.39	1931.39	1931.39	1931.39	1931.39
Low	1715.01	1715.01	1620.35	1314.49	1691.63	716.77
Sharpe Ratio*	-0.96	0.21	0.39	2.22	0.65	0.21
Max. Drawdown	-6.31%	-11.20%	-11.20%	-11.20%	-11.20%	-44.29%
VaR 95 \ 99				-25.1% \ -52.5%		-20.7% \ -38.2%
CVaR 95 \ 99				-39.1% \ -61.0%		-35.6% \ -64.4%

* 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).

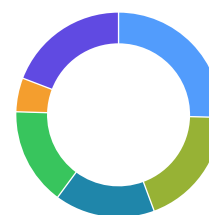
COMPOSITION BY SECTORS

- Technology 23.4%
- Finance 16.2%
- Industrials 15.8%
- Non-Energy Materials 14.1%
- Healthcare 7.8%
- Consumer Non-Cyclicals 7.1%
- Consumer Cyclicals 5.1%
- Utilities 3.0%
- Energy 3.0%
- Consumer Services 2.0%
- Telecommunications 1.4%
- Business Services 1.1%



COMPOSITION BY COUNTRIES

- Taiwan 25.4%
- China 19.0%
- South Korea 15.8%
- India 15.3%
- Brazil 5.3%
- Others 19.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ELITE MATERIAL	2383 TT Equity	TW	TWD	0.82%
UNIMICRON TECHNOLOGY CORP	3037 TT Equity	TW	TWD	0.69%
ASIA VITAL COMPONENTS CO LTD	3017 TT Equity	TW	TWD	0.64%
CHROMA ATE INC	2360 TT Equity	TW	TWD	0.61%
TAISHIN FINANCIAL HOLDINGS CO ORD	2887 TT Equity	TW	TWD	0.52%
JENTECH PRECISION INDUSTRIAL	3653 TT Equity	TW	TWD	0.38%
BIZLINK HOLDING INC	3665 TT Equity	TW	TWD	0.37%
SAMSUNG HEAVY INDUSTRIES CO LTD	010140 KP Equity	KR	KRW	0.36%
EMBRAER (EMP BRASIL AERO) SA ORD	EMBJ3 BS Equity	BR	BRL	0.34%
PETRO RIO SA	PRI03 BS Equity	BR	BRL	0.33%

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