

FACTSHEET - Solactive GBS Emerging Markets Latin America Large & Mid Cap GBP Index NTR AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS Emerging Markets Latin America Large & Mid Cap GBP 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets Latin America. It is calculated as a net total return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	16.48%	42.70%	-24.32%	26.45%	20.15%	-10.78%

CHARACTERISTICS

ISIN / WKN	DE000SLOPKT1 / SLOPKT	Base Value / Base Date	532.42 Points / 08.05.2006
Bloomberg / Reuters	/.SELLMCBN	Last Price	1701.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	96		

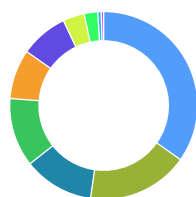
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.01%	14.02%	28.74%	60.01%	16.48%	219.67%
Performance (p.a.)						6.01%
Volatility (p.a.)	24.07%	23.45%	20.02%	17.11%	22.86%	24.33%
High	1711.91	1744.18	1744.18	1744.18	1744.18	1744.18
Low	1573.70	1492.70	1298.25	1074.99	1461.11	379.61
Sharpe Ratio*	4.14	2.84	3.16	3.35	3.23	0.09
Max. Drawdown	-5.22%	-9.77%	-9.77%	-9.77%	-9.77%	-58.68%
VaR 95 \ 99				-25.8% \ -49.5%		-36.6% \ -71.6%
CVaR 95 \ 99				-40.4% \ -62.5%		-59.5% \ -107.6%

* 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).

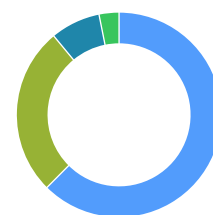
COMPOSITION BY SECTORS

- Finance 34.8%
- Non-Energy Materials 17.5%
- Energy 12.1%
- Consumer Non-Cyclicals 11.8%
- Utilities 8.5%
- Industrials 8.2%
- Telecommunications 3.7%
- Consumer Cyclicals 2.3%
- Healthcare 0.6%
- Technology 0.4%



COMPOSITION BY COUNTRIES

- Brazil 62.4%
- Mexico 26.6%
- Chile 7.9%
- Colombia 3.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	6.96%
NU HOLDINGS LTD	NU UN Equity	BR	USD	5.91%
ITAU UNIBANCO HLDG (MULTIPL0) PFD	ITUB4 BS Equity	BR	BRL	5.45%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	4.84%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	4.60%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	4.11%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	3.85%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	2.46%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	2.39%
BANCO BRADESCO SA ORD PFD	BBDC4 BS Equity	BR	BRL	2.30%

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