

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

AS OF 03-Jul-2024



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	20.27%	9.66%	-64.32%	12.22%	-12.40%	38.85%

CHARACTERISTICS

ISIN / WKN	DE000SLA76T4 / SLA76T	Base Value / Base Date	1771.68 Points / 08.05.2006
Bloomberg / Reuters	/ .SMELMCUN	Last Price	657.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	134		

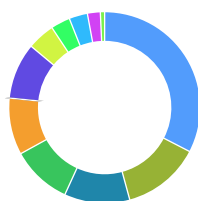
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.33%	10.24%	18.82%	30.54%	20.27%	-62.87%
Performance (p.a.)						-5.31%
Volatility (p.a.)	16.74%	15.41%	14.65%	17.62%	14.83%	35.11%
High	660.09	679.09	679.09	679.09	679.09	2417.23
Low	636.52	596.79	553.66	509.68	540.73	306.46
Sharpe Ratio*	-0.56	2.80	2.49	1.46	2.56	-0.31
Max. Drawdown	-3.57%	-6.27%	-6.53%	-9.39%	-6.53%	-87.32%
VaR 95 \ 99				-27.9% \ -39.6%		-42.5% \ -87.7%
CVaR 95 \ 99				-37.8% \ -54.3%		-80.3% \ -166.3%

* 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).

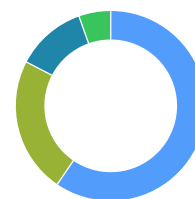
COMPOSITION BY SECTORS

- Finance 32.6%
- Industrials 13.2%
- Consumer Non-Cyclicals 11.1%
- Utilities 10.2%
- Energy 9.6%
- Non-Energy Materials 9.5%
- Telecommunications 4.7%
- Consumer Cyclicals 3.3%
- Healthcare 3.1%
- Consumer Services 2.2%
- Technology 0.7%



COMPOSITION BY COUNTRIES

- Turkey 59.5%
- Greece 23.1%
- Hungary 11.9%
- Czech Republic 5.4%



TOP COMPONENTS AS OF 03-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
OTP BANK PLC	OTP HB Equity	HU	HUF	7.42%
BIM BIRLESIK MAGAZALAR AS	BIMAS TI Equity	TR	TRY	4.41%
TURK HAVA YOLLARI AO	THYAO TI Equity	TR	TRY	4.10%
CEZ AS	CEZ CK Equity	CZ	CZK	3.84%
AKBANK TAS	AKBNK TI Equity	TR	TRY	3.53%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	3.39%
KOC HOLDING AS	KCHOL TI Equity	TR	TRY	2.97%
TURKIYE PETROL RAFINERILERI AS	TUPRS TI Equity	TR	TRY	2.93%
NATIONAL BANK OF GREECE SA	ETE GA Equity	GR	EUR	2.90%
TURKIYE IS BANKASI AS	ISCTR TI Equity	TR	TRY	2.61%

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