

FACTSHEET - Solactive GBS Developed Markets Mid Cap USD Index TR

AS OF 22-Jun-2026



DESCRIPTION

The Solactive GBS Developed Markets Mid Cap USD Index TR 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 cap segment covering approximately the largest 70-85% of the free-float market capitalization in the Developed Markets. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|--------|--------|---------|--------|
| Performance | 10.53% | 18.83% | 11.61% | 15.98% | -16.89% | 21.00% |

CHARACTERISTICS

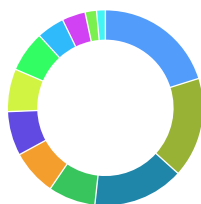
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPFE3 / SLOPFE | Base Value / Base Date | 524.51 Points / 08.05.2006 |
| Bloomberg / Reuters | /.SDMMCUT | Last Price | 2496.77 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 771 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.58% | 10.17% | 9.47% | 18.21% | 10.53% | 376.02% |
| Performance (p.a.) | | | | | | 8.06% |
| Volatility (p.a.) | 11.06% | 12.21% | 11.90% | 10.72% | 12.13% | 15.76% |
| High | 2517.28 | 2517.28 | 2517.28 | 2517.28 | 2517.28 | 2517.28 |
| Low | 2435.29 | 2226.45 | 2226.45 | 2112.15 | 2226.45 | 253.73 |
| Max. Drawdown | -2.23% | -2.44% | -8.76% | -8.76% | -8.76% | -60.08% |
| VaR 95 \ 99 | | | | -16.1% \ -25.2% | | -23.5% \ -47.7% |
| CVaR 95 \ 99 | | | | -22.4% \ -31.9% | | -39.9% \ -72.5% |

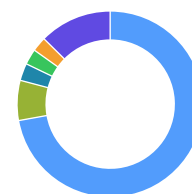
COMPOSITION BY SECTORS

- Finance 20.1%
- Industrials 16.5%
- Technology 15.0%
- Non-Energy Materials 7.8%
- Healthcare 7.5%
- Utilities 7.3%
- Consumer Non-Cyclicals 7.1%
- Energy 6.8%
- Consumer Cyclicals 4.6%
- Consumer Services 3.9%
- Business Services 1.9%
- Telecommunications 1.5%



COMPOSITION BY COUNTRIES

- United States 72.2%
- Japan 7.0%
- Canada 3.0%
- United Kingdom 2.7%
- France 2.5%
- Others 12.6%



TOP COMPONENTS AS OF 22-Jun-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| SEAGATE TECHNOLOGY HOLDINGS PLC | STX UN Equity | US | USD | 1.59% |
| VERTIV HOLDINGS CO | VRT UN Equity | US | USD | 0.83% |
| HOWMET AEROSPACE INC | HWM UN Equity | US | USD | 0.74% |
| QUANTA SERVICES INC | PWR UN Equity | US | USD | 0.73% |
| CUMMINS INC | CMI UN Equity | US | USD | 0.67% |
| BANK OF NEW YORK MELLON CORP | BNY UN Equity | US | USD | 0.67% |
| FREEMPORT-MCMORAN INC | FCX UN Equity | US | USD | 0.66% |
| FORTINET INC | FTNT UN Equity | US | USD | 0.61% |
| WILLIAMS COS INC | WMB UN Equity | US | USD | 0.61% |
| JOHNSON CONTROLS INTERNATIONAL PLC | JCI UN Equity | US | USD | 0.60% |

DISCLAIMER

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