

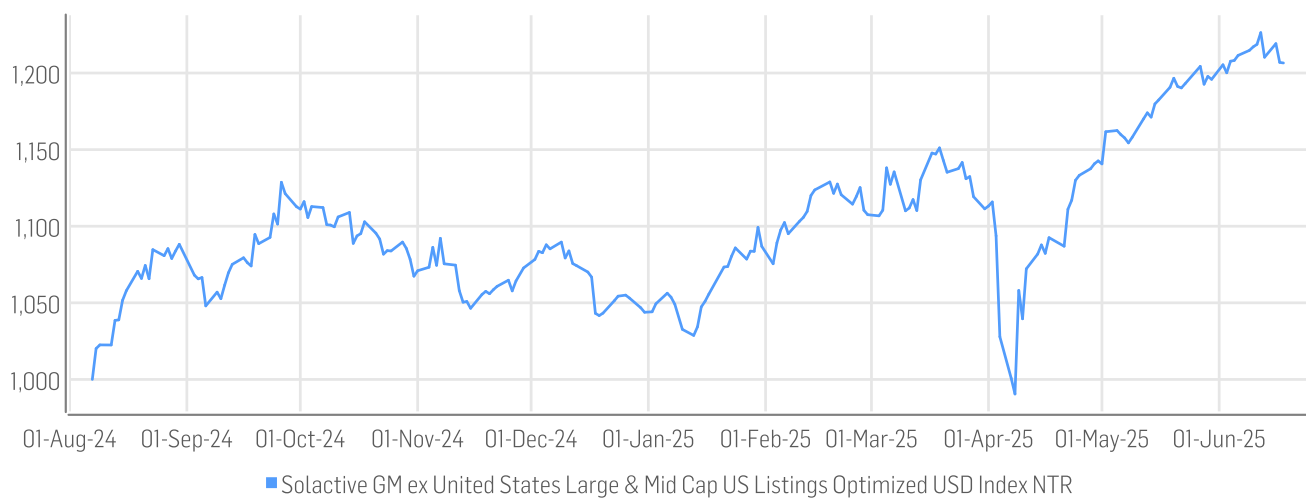
FACTSHEET - AS OF 18-Jun-2025

Solactive GM ex United States Large & Mid Cap US Listings Optimized USD Index NTR

DESCRIPTION

The Solactive GM ex United States Large & Mid Cap US Listings Optimized USD Index intends to minimize the tracking error against the performance of the companies in the SGULMCUP Index represented by their corresponding US listing.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|--|
| ISIN / WKN | SLONLV | Base Value / Base Date | 1000 Points / 07.08.2024 |
| Bloomberg / Reuters | / .SGUC00UN | Last Price | 1206.55 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency | USD | History | Available daily back to 07.08.2024 |
| Index Members | 437 | | |

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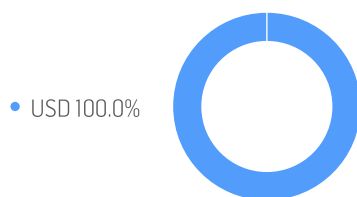
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STATISTICS

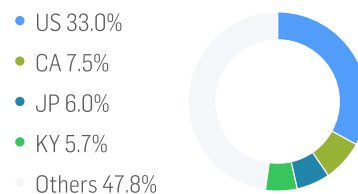
| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------|---------|-----------------|
| Performance | 1.33% | 5.55% | 15.65% | | 15.59% | 20.66% |
| Performance (p.a.) | | | | | | 24.32% |
| Volatility (p.a.) | 9.78% | 23.30% | 19.10% | | 19.54% | 16.96% |
| High | 1226.36 | 1226.36 | 1226.36 | | 1226.36 | 1226.36 |
| Low | 1190.27 | 990.49 | 990.49 | | 990.49 | 990.49 |
| Sharpe Ratio* | 1.35 | 0.87 | 1.57 | | 1.66 | 1.18 |
| Max. Drawdown | -1.62% | -13.35% | -13.96% | | -13.96% | -13.96% |
| VaR 95 \ 99 | | | | | | -24.7% \ -36.0% |
| CVaR 95 \ 99 | | | | | | -38.4% \ -70.5% |

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR-SP ADR | TSM UN Equity | TW | USD | 3.80% |
| TENCENT HOLDINGS LTD-UNS ADR | TCEHY UV Equity | KY | USD | 1.82% |
| HDFC BANK LTD-ADR | HDB UN Equity | IN | USD | 1.81% |
| ICICI BANK LTD-SPON ADR | IBN UN Equity | IN | USD | 1.47% |
| ROCHE HOLDINGS LTD-SPONS ADR | RHHBY UV Equity | CH | USD | 1.07% |
| SAP AG-SPONSORED ADR | SAP UN Equity | DE | USD | 1.06% |
| KOREA ELEC POWER CORP | KEP UN Equity | KR | USD | 1.06% |
| BANCO SANTANDER SA-SPON ADR | SAN UN Equity | ES | USD | 0.98% |
| PIRAEUS BANK-UNSP ADR | BPIRY UV Equity | US | USD | 0.96% |
| NESTLE SA-SPONS ADR | NSRGY UV Equity | CH | USD | 0.89% |

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