

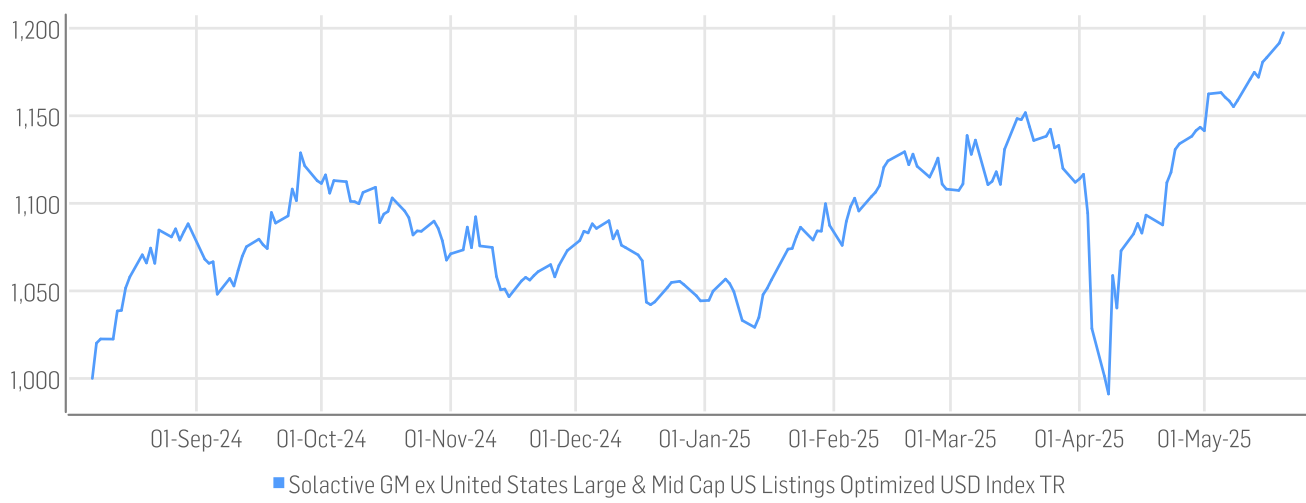
# FACTSHEET - AS OF 20-May-2025

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

### 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	SLONLW	Base Value / Base Date	1000 Points / 07.08.2024
Bloomberg / Reuters	/ .SGUC00UT	Last Price	1197.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	436		

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### STATISTICS

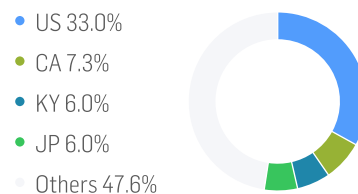
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.53%	6.72%	13.10%		14.67%	19.75%
Performance (p.a.)						25.88%
Volatility (p.a.)	10.67%	24.40%	19.25%		21.02%	17.53%
High	1197.48	1197.48	1197.48		1197.48	1197.48
Low	1087.66	991.12	991.12		991.12	991.12
Sharpe Ratio*	18.62	1.06	1.25		1.84	1.23
Max. Drawdown	-0.70%	-13.95%	-13.95%		-13.95%	-13.95%
VaR 95 \ 99						-25.0% \ -42.4%
CVaR 95 \ 99						-39.9% \ -98.6%

\* 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 CURRENCIES



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	3.46%
TENCENT HOLDINGS LTD-UNS ADR	TCEHY UV Equity	KY	USD	1.88%
HDFC BANK LTD-ADR	HDB UN Equity	IN	USD	1.79%
ICICI BANK LTD-SPON ADR	IBN UN Equity	IN	USD	1.54%
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	1.10%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.08%
KOREA ELEC POWER CORP	KEP UN Equity	KR	USD	1.05%
BANCO SANTANDER SA-SPON ADR	SAN UN Equity	ES	USD	0.98%
PIRAEUS BANK-UNSP ADR	BPIRY UV Equity	US	USD	0.97%
NESTLE SA-SPONS ADR	NSRGY UV Equity	CH	USD	0.94%

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