

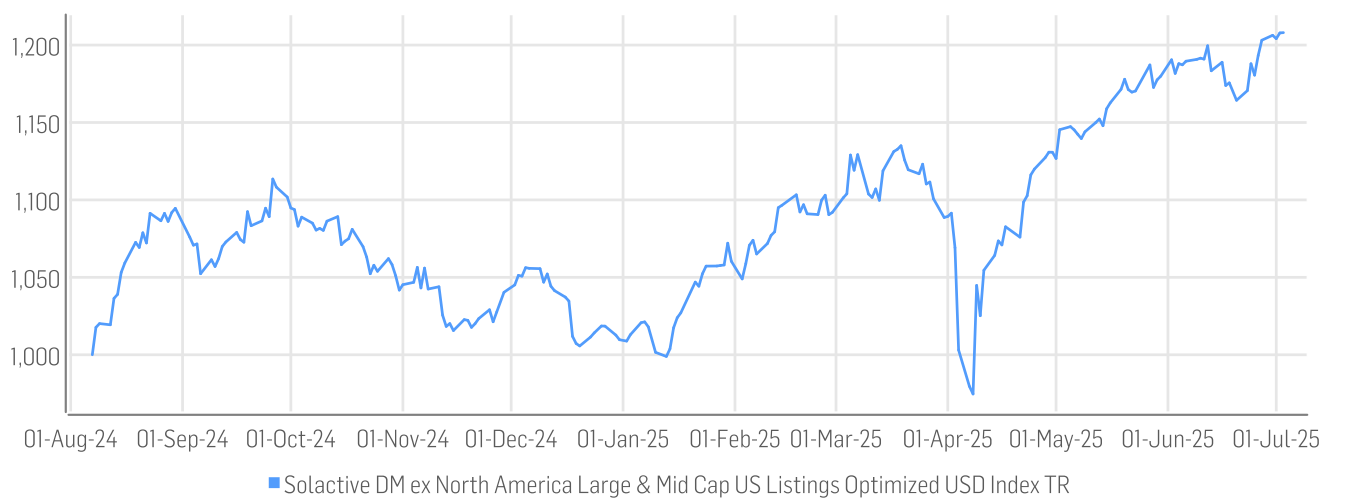
FACTSHEET - AS OF 03-Jul-2025

Solactive DM ex North America Large & Mid Cap US Listings Optimized USD Index TR

DESCRIPTION

The Solactive DM ex North America Large & Mid Cap US Listings Optimized USD Index intends to minimize the tracking error against the performance of the companies in the SXALMCUP Index represented by their corresponding US listing.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0NLZ	Base Value / Base Date	1000 Points / 07.08.2024
Bloomberg / Reuters	/ .SXAC00UT	Last Price	1208.03
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	365		

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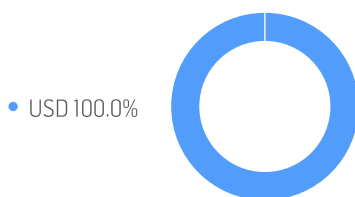
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STATISTICS

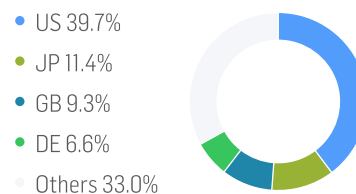
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.23%	20.44%	19.27%		19.64%	20.80%
Performance (p.a.)						23.27%
Volatility (p.a.)	11.41%	23.63%	19.61%		19.39%	16.87%
High	1208.03	1208.03	1208.03		1208.03	1208.03
Low	1164.32	974.65	974.65		974.65	974.65
Sharpe Ratio*	2.31	4.58	1.97		1.98	1.12
Max. Drawdown	-2.94%	-2.94%	-14.13%		-14.13%	-14.13%
VaR 95 \ 99						-21.6% \ -36.2%
CVaR 95 \ 99						-37.3% \ -69.4%

* 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 03-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO SANTANDER SA-SPON ADR	SAN UN Equity	ES	USD	1.85%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.67%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	1.53%
ENEL SPA - UNSPON ADR	ENLAY UV Equity	US	USD	1.40%
MITSUBISHI UFJ FINL GRP-ADR	MUFG UN Equity	JP	USD	1.25%
ALLIANZ SE	ALIZY UV Equity	DE	USD	1.23%
COMMONWEALTH BK AUS-SP ADR	CMWAY UV Equity	US	USD	1.16%
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	1.11%
AIR LIQUIDE-UNSPONSORED ADR	AIQYU UV Equity	US	USD	1.10%
MIZUHO FINANCIAL GROUP-ADR	MFG UN Equity	JP	USD	1.07%

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