

FACTSHEET - Solactive GBS Global Markets Asia Mid & Small Cap USD Index NTR

AS OF 18-Jun-2025



DESCRIPTION

The Solactive GBS Global Markets Asia Mid & Small 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 mid and small cap segment covering approximately the largest 70-99% of the free-float market capitalization in the Global Markets Asia. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|-------|--------|---------|-------|--------|
| Performance | 10.48% | 4.79% | 13.47% | -18.24% | 3.72% | 17.85% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPBE2 / SLOPBE | Base Value / Base Date | 1000.00 Points / 08.05.2017 |
| Bloomberg / Reuters | /SGSMSCUN | Last Price | 1469.21 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2017 |
| Index Members | 5282 | | |

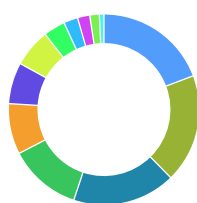
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | 4.59% | 7.64% | 11.40% | 12.97% | 10.48% | 46.92% |
| Performance (p.a.) | | | | | | 4.86% |
| Volatility (p.a.) | 8.36% | 23.15% | 18.15% | 16.19% | 18.63% | 12.86% |
| High | 1475.98 | 1475.98 | 1475.98 | 1475.98 | 1475.98 | 1475.98 |
| Low | 1402.76 | 1188.14 | 1188.14 | 1188.14 | 1188.14 | 781.62 |
| Sharpe Ratio* | 8.19 | 1.32 | 1.11 | 0.55 | 1.06 | 0.04 |
| Max. Drawdown | -1.04% | -12.96% | -12.96% | -17.15% | -12.96% | -38.85% |
| VaR 95 \ 99 | | | | -20.2% \ -41.3% | | -20.2% \ -37.8% |
| CVaR 95 \ 99 | | | | -40.8% \ -121.9% | | -32.4% \ -55.0% |

* 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).

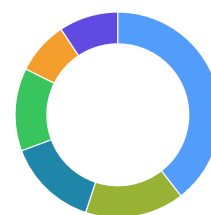
COMPOSITION BY SECTORS

- Industrials 19.2%
- Technology 18.4%
- Finance 17.5%
- Non-Energy Materials 12.3%
- Consumer Non-Cyclicals 8.6%
- Healthcare 7.0%
- Consumer Cyclical 6.5%
- Consumer Services 3.7%
- Utilities 2.4%
- Business Services 2.1%
- Energy 1.6%
- Telecommunications 0.8%



COMPOSITION BY COUNTRIES

- Japan 39.5%
- India 15.6%
- Taiwan 14.2%
- China 13.0%
- South Korea 8.3%
- Others 9.3%



TOP COMPONENTS AS OF 18-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|------------------|---------|----------|------------------|
| IHI CORP | 7013 JT Equity | JP | JPY | 0.41% |
| KAWASAKI HEAVY INDUSTRIES ORD | 7012 JT Equity | JP | JPY | 0.30% |
| RYOHIN KEIKAKU CO LTD ORD | 7453 JT Equity | JP | JPY | 0.30% |
| MTSUI O.S.K. LINES LTD | 9104 JT Equity | JP | JPY | 0.29% |
| KAJIMA CORP ORD | 1812 JT Equity | JP | JPY | 0.29% |
| FUJIKURA LTD | 5803 JT Equity | JP | JPY | 0.29% |
| HYUNDAI ROTEM CO LTD | 064350 KP Equity | KR | KRW | 0.27% |
| OBAYASHI CORP ORD | 1802 JT Equity | JP | JPY | 0.26% |
| TORAY INDUSTRIES INC ORD | 3402 JT Equity | JP | JPY | 0.25% |
| TREND MICRO INC | 4704 JT Equity | JP | JPY | 0.24% |

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