

FACTSHEET - Solactive GBS Global Markets ex Australia Large & Mid Cap USD Index TR

AS OF 20-May-2025



DESCRIPTION

The Solactive GBS Global Markets ex Australia Large & 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Global Markets ex Australia. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|-------|--------|--------|---------|--------|--------|
| Performance | 5.72% | 18.16% | 23.27% | -18.23% | 19.15% | 16.57% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPP24 / SLOPP2 | Base Value / Base Date | 561.37 Points / 08.05.2006 |
| Bloomberg / Reuters | /SAGLMCUT | Last Price | 2304.91 |
| 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 | 3401 | | |

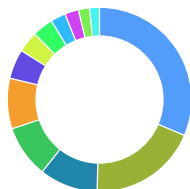
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 11.43% | 0.19% | 4.91% | 13.56% | 5.72% | 310.59% |
| Performance (p.a.) | | | | | | 7.70% |
| Volatility (p.a.) | 12.60% | 22.53% | 17.09% | 13.87% | 18.98% | 14.87% |
| High | 2306.82 | 2306.82 | 2306.82 | 2306.82 | 2306.82 | 2306.82 |
| Low | 2041.91 | 1936.25 | 1936.25 | 1936.25 | 1936.25 | 300.06 |
| Sharpe Ratio* | 21.37 | -0.16 | 0.35 | 0.68 | 0.60 | 0.23 |
| Max. Drawdown | -1.28% | -15.83% | -15.89% | -15.89% | -15.89% | -57.51% |
| VaR 95 \ 99 | | | | -21.1% \ -52.1% | | -22.1% \ -46.5% |
| CVaR 95 \ 99 | | | | -35.8% \ -70.0% | | -37.8% \ -69.5% |

* 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).

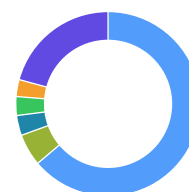
COMPOSITION BY SECTORS

- Technology 31.3%
- Finance 19.1%
- Consumer Non-Cyclicals 10.2%
- Industrials 9.2%
- Healthcare 8.9%
- Consumer Cyclicals 5.2%
- Non-Energy Materials 3.7%
- Energy 3.7%
- Utilities 2.6%
- Consumer Services 2.4%
- Telecommunications 1.9%
- Business Services 1.7%



COMPOSITION BY COUNTRIES

- United States 63.8%
- Japan 5.6%
- United Kingdom 3.5%
- China 3.3%
- Canada 3.0%
- Others 20.8%



TOP COMPONENTS AS OF 20-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.30% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.06% |
| APPLE INC | AAPL UW Equity | US | USD | 3.87% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.47% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.78% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.37% |
| TESLA INC | TSLA UW Equity | US | USD | 1.23% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.22% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.08% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 0.99% |

DISCLAIMER

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