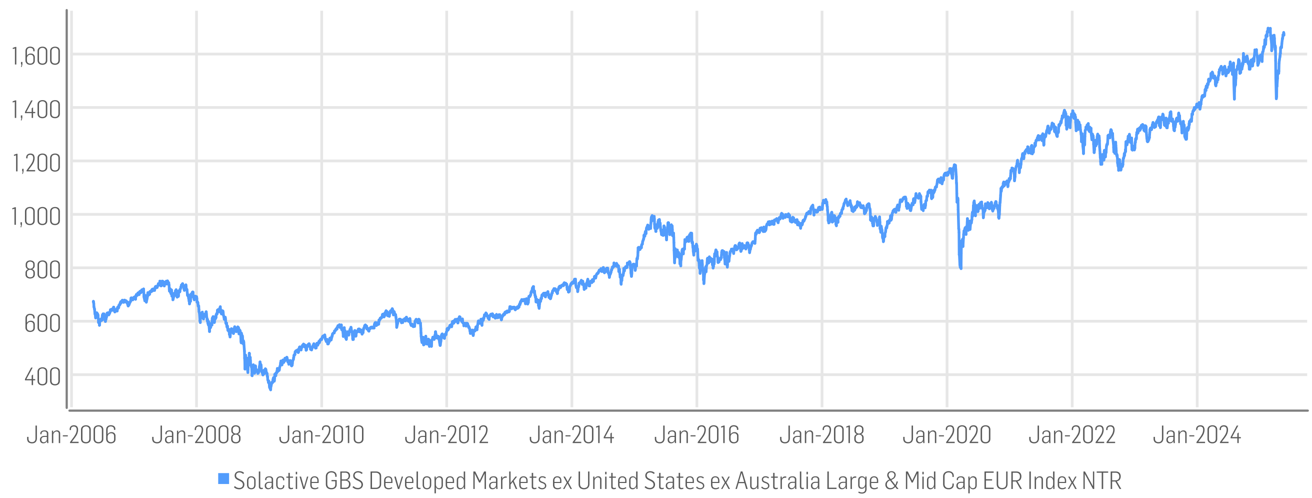
FACTSHEET - AS OF 22-May-2025
Solactive GBS Developed Markets ex United States ex Australia Large & Mid Cap EUR Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex United States ex Australia Large & Mid Cap EUR 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 large and mid segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets excluding United States and Australia. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0QRF	Base Value / Base Date	Points / 08.05.2006
Bloomberg / Reuters	/ .SUALMCEN	Last Price	1670.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	911		

FACTSHEET - AS OF 22-May-2025
Solactive GBS Developed Markets ex United States ex Australia Large & Mid Cap EUR Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.76%	-1.07%	5.57%	7.94%	5.52%	148.20%
Performance (p.a.)						4.89%
Volatility (p.a.)	8.09%	21.10%	16.03%	14.35%	17.49%	14.68%
High	1680.82	1696.43	1696.94	1696.94	1696.94	1696.94
Low	1536.17	1432.67	1432.67	1431.18	1432.67	343.26
Sharpe Ratio*	21.73	-0.30	0.59	0.41	0.72	0.19
Max. Drawdown	-0.60%	-15.55%	-15.57%	-15.57%	-15.57%	-54.30%
VaR 95 \ 99				-21.1% \ -63.2%		-22.8% \ -44.4%
CVaR 95 \ 99				-42.0% \ -75.1%		-36.9% \ -64.7%

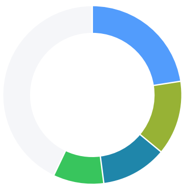
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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

- EUR 30.9%
- JPY 22.5%
- GBp 14.0%
- CAD 11.9%
- Others 20.6%

COMPOSITION BY COUNTRIES

- JP 22.5%
- GB 13.5%
- CA 11.9%
- DE 9.2%
- Others 42.9%



TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	1.58%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.47%
NESTLE SA	NESN SE Equity	CH	CHF	1.43%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.14%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.13%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.09%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.08%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.07%
SHELL PLC	SHEL LN Equity	GB	GBp	1.01%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.99%

DISCLAIMER

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.