

Solactive GBS Developed Markets ex United States ex Australia Large & Mid Cap EUR Index TR

DESCRIPTION

The Solactive GBS Developed Markets ex United States ex Australia Large & Mid Cap EUR 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 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 total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOQRG | Base Value / Base Date | Points / 08.05.2006 |
| Bloomberg / Reuters | / .SUALMCET | Last Price | 1746.58 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 TR

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 8.91% | -0.73% | 5.99% | 8.56% | 5.91% | 175.65% |
| Performance (p.a.) | | | | | | 5.47% |
| Volatility (p.a.) | 8.10% | 21.11% | 16.03% | 14.36% | 17.49% | 14.68% |
| High | 1757.01 | 1767.46 | 1767.91 | 1767.91 | 1767.91 | 1767.91 |
| Low | 1603.63 | 1494.63 | 1494.63 | 1488.59 | 1494.63 | 327.55 |
| Sharpe Ratio* | 22.30 | -0.24 | 0.65 | 0.45 | 0.78 | 0.22 |
| Max. Drawdown | -0.59% | -15.44% | -15.46% | -15.46% | -15.46% | -53.94% |
| VaR 95 \ 99 | | | | -21.1% \ -63.1% | | -22.8% \ -44.4% |
| CVaR 95 \ 99 | | | | -42.0% \ -75.1% | | -36.9% \ -64.6% |

* 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

- 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% |

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