

FACTSHEET - AS OF 19-Sep-2025

Solactive GBS Global Markets ex China ex Japan Large & Mid Cap EUR Index PR

DESCRIPTION

The Solactive GBS Global Markets ex China ex Japan Large & Mid Cap EUR Index PR intends to track the performance of the large & mid cap segment covering approximately 85% of the free-float-market capitalization in the Global Markets excluding China and Japan. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORQQ	Base Value / Base Date	613.385366928974 Points / 08.05.2006
Bloomberg / Reuters	/ .SCJLMCEP	Last Price	2092.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2102		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.07%	8.39%	7.76%	9.81%	2.47%	241.15%
Performance (p.a.)						6.54%
Volatility (p.a.)	8.28%	8.79%	18.26%	15.54%	16.88%	16.61%
High	2092.57	2092.57	2092.57	2134.55	2134.55	2134.55
Low	2028.94	1938.83	1699.29	1699.29	1699.29	309.63
Sharpe Ratio*	5.14	4.18	0.79	0.52	0.09	0.28
Max. Drawdown	-1.56%	-2.57%	-13.89%	-20.39%	-20.39%	-55.17%
VaR 95 \ 99				-25.0% \ -42.3%		-26.1% \ -49.9%
CVaR 95 \ 99				-41.6% \ -84.0%		-41.6% \ -72.7%

* 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).

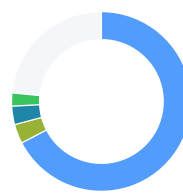
COMPOSITION BY CURRENCIES

- USD 70.0%
- EUR 7.9%
- GBp 3.5%
- CAD 3.3%
- Others 15.1%



COMPOSITION BY COUNTRIES

- US 67.4%
- GB 3.5%
- CA 3.3%
- TW 2.4%
- Others 23.5%



TOP COMPONENTS AS OF 19-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.14%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.71%
APPLE INC	AAPL UW Equity	US	USD	4.43%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.72%
META PLATFORMS INC	META UW Equity	US	USD	2.09%
BROADCOM INC	AVGO UW Equity	US	USD	1.97%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.84%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.61%
TESLA INC	TSLA UW Equity	US	USD	1.48%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.25%

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