

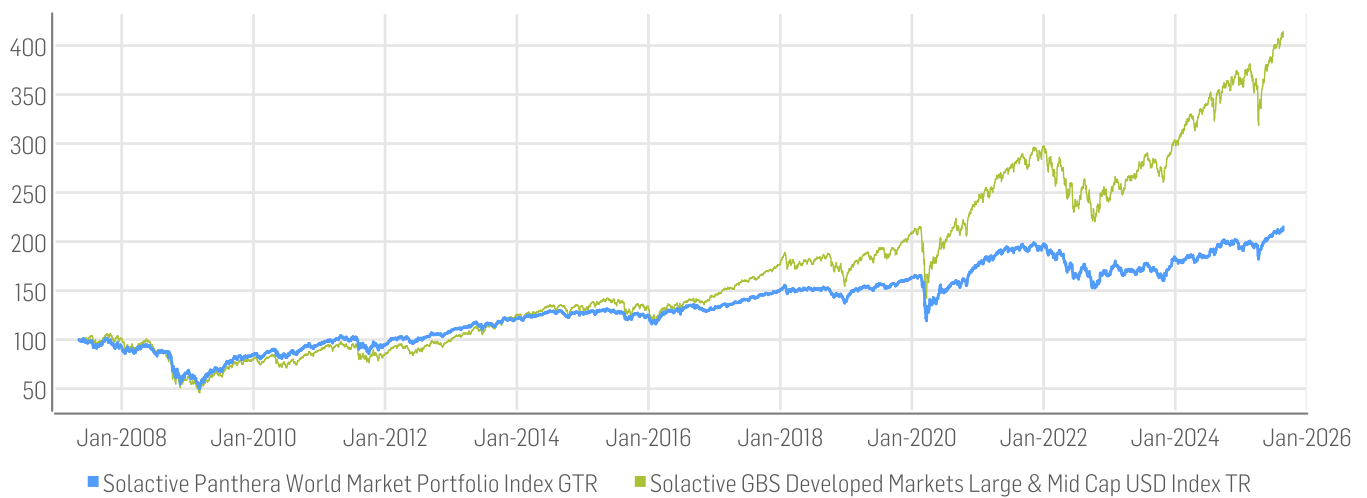
FACTSHEET - AS OF 22-Aug-2025

Solactive Panthera World Market Portfolio Index GTR

DESCRIPTION

The Solactive Panthera World Market Portfolio Index is based on the estimation of the global capital stock that involves all identifiable and measurable financial and non-financial assets in the world economy. The index intends to provide a natural benchmark for a multi-asset portfolio by covering 11 asset classes serving as a proxy for the global market portfolio. The Index is calculated as a Price Return, Net Total Return and Gross Total Return Index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3L15 / SLA3L1	Base Value / Base Date	100 Points / 09.05.2007
Bloomberg / Reuters	.SOLPWMPG	Last Price	215.20
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 09.05.2007
Index Members	74		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.36%	7.02%	8.18%	9.19%	11.19%	115.20%
Performance (p.a.)						4.28%
Volatility (p.a.)	8.17%	6.65%	10.18%	8.80%	9.65%	13.63%
High	215.20	215.20	215.20	215.20	215.20	215.20
Low	208.54	201.91	181.99	181.99	181.99	49.99
Sharpe Ratio*	1.66	4.12	1.28	0.57	1.42	-0.00
Max. Drawdown	-1.78%	-1.78%	-8.54%	-10.03%	-9.27%	-50.77%
VaR 95 \ 99				-11.8% \ -32.8%		-18.9% \ -42.6%
CVaR 95 \ 99				-22.5% \ -43.0%		-34.2% \ -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).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.08%	10.82%	10.54%	17.27%	14.86%	314.45%
Performance (p.a.)						8.08%
Volatility (p.a.)	10.26%	9.04%	18.17%	14.77%	16.71%	16.78%
High	2642.31	2642.31	2642.31	2642.31	2642.31	2642.31
Low	2532.08	2391.67	2031.80	2031.80	2031.80	291.48
Sharpe Ratio*	2.36	5.24	1.00	0.90	1.19	0.22
Max. Drawdown	-2.48%	-2.48%	-15.00%	-16.41%	-16.41%	-56.99%
VaR 95 \ 99				-21.6% \ -37.8%		-25.2% \ -50.5%
CVaR 95 \ 99				-35.8% \ -76.8%		-42.1% \ -76.4%

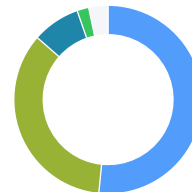
COMPOSITION BY CURRENCIES

- USD 51.6%
- CHF 25.6%
- HKD 8.2%
- EUR 8.0%
- Others 6.5%



COMPOSITION BY COUNTRIES

- US 51.6%
- IE 34.9%
- HK 8.2%
- CA 2.0%
- Others 3.3%



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TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR MSCI WORLD SMALL CAP UCITS ETF	WOSC SE Equity	IE	CHF	24.13%
ISHARES GLOBAL REIT ETF	REET UP Equity	US	USD	16.55%
ISHARES RUSSELL 3000 ETF	IWV UP Equity	US	USD	7.06%
ISHARES EUR HIGH YIELD CORP BOND UCITS ETF EUR DIST	IHYG LN Equity	IE	EUR	6.06%
ICBC CSOP BLOOMBERG CHINA TREASURY + POLICY BANK BOND INDEX ETF	3199 HK Equity	HK	HKD	6.06%
ISHARES U.S. FINANCIALS ETF	IYF UP Equity	US	USD	5.03%
ISHARES IBOX HIGH YIELD CORPORATE BOND ETF	HYG UP Equity	US	USD	4.85%
INVESCO CURRENCYSHARES JAPANESE YEN TRUST	FXY UP Equity	US	USD	2.57%
ISHARES 1-3 YEAR TREASURY BO	SHY UQ Equity	US	USD	2.44%
CSOP RMB MONEY MARKET ETF	3122 HK Equity	HK	HKD	2.16%

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