

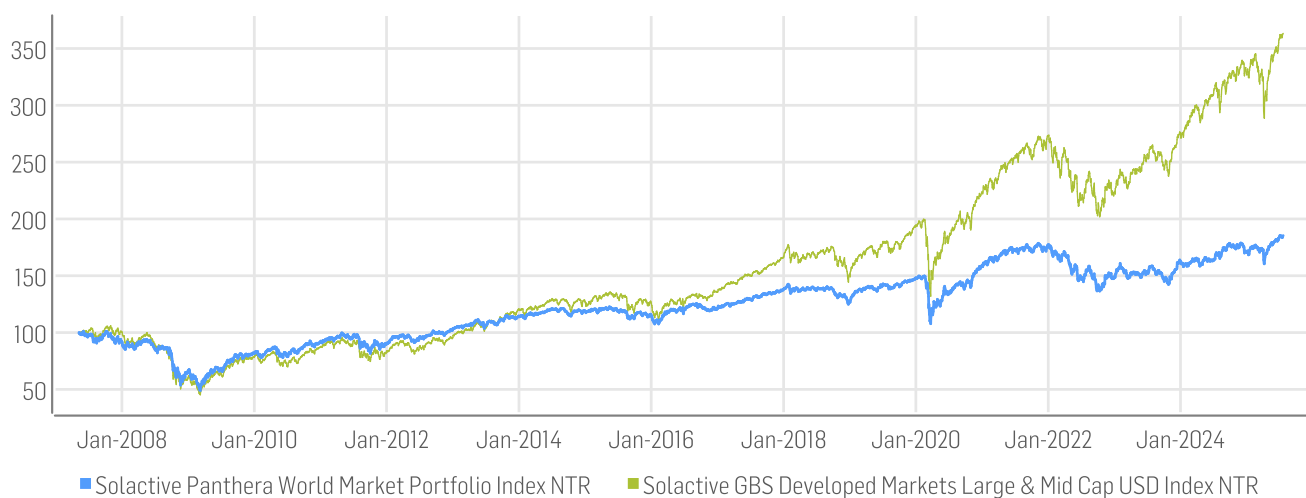
# FACTSHEET - AS OF 21-Jul-2025

## Solactive Panthera World Market Portfolio Index NTR

### 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	DE000SLA3L23 / SLA3L2	Base Value / Base Date	100 Points / 09.05.2007
Bloomberg / Reuters	.SOLPWMPN	Last Price	185.37
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net 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	2.63%	8.95%	6.44%	9.50%	8.48%	85.37%
Performance (p.a.)						3.45%
Volatility (p.a.)	6.47%	6.53%	10.06%	9.07%	9.92%	13.65%
High	185.46	185.46	185.46	185.46	185.46	185.46
Low	181.23	170.15	160.47	160.47	160.47	49.00
Sharpe Ratio*	5.08	5.70	0.91	0.59	1.16	-0.07
Max. Drawdown	-1.02%	-1.27%	-9.37%	-10.29%	-9.37%	-51.53%
VaR 95 \ 99				-13.6% \ -32.7%		-19.0% \ -42.8%
CVaR 95 \ 99				-24.4% \ -43.0%		-34.4% \ -64.7%

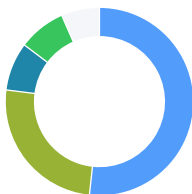
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference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

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.04%	17.32%	7.31%	17.38%	11.05%	263.27%
Performance (p.a.)						7.34%
Volatility (p.a.)	7.73%	10.33%	18.24%	15.55%	17.59%	16.81%
High	2457.40	2457.40	2457.40	2457.40	2457.40	2457.40
Low	2353.94	2094.64	1952.09	1952.09	1952.09	305.93
Sharpe Ratio*	10.04	8.41	0.61	0.86	0.94	0.18
Max. Drawdown	-0.81%	-1.74%	-16.47%	-16.47%	-16.47%	-57.36%
VaR 95 \ 99				-23.2% \ -50.5%		-25.3% \ -50.5%
CVaR 95 \ 99				-38.9% \ -76.8%		-42.2% \ -76.4%

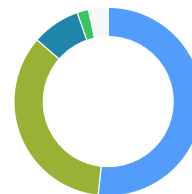
### COMPOSITION BY CURRENCIES

- USD 51.7%
- CHF 25.3%
- HKD 8.3%
- EUR 8.2%
- Others 6.6%



### COMPOSITION BY COUNTRIES

- US 51.7%
- IE 34.7%
- HK 8.3%
- CA 2.0%
- Others 3.4%



## TOP COMPONENTS AS OF 21-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR MSCI WORLD SMALL CAP UCITS ETF	WOSC SE Equity	IE	CHF	23.74%
ISHARES GLOBAL REIT ETF	REET UP Equity	US	USD	16.58%
ISHARES RUSSELL 3000 ETF	IWV UP Equity	US	USD	7.09%
ISHARES EUR HIGH YIELD CORP BOND UCITS ETF EUR DIST	IHYG LN Equity	IE	EUR	6.15%
ICBC CSOP BLOOMBERG CHINA TREASURY + POLICY BANK BOND INDEX ETF	3199 HK Equity	HK	HKD	6.11%
ISHARES U.S. FINANCIALS ETF	IYF UP Equity	US	USD	4.97%
ISHARES IBOX HIGH YIELD CORPORATE BOND ETF	HYG UP Equity	US	USD	4.86%
INVESCO CURRENCYSHARES JAPANESE YEN TRUST	FXY UP Equity	US	USD	2.65%
ISHARES 1-3 YEAR TREASURY BO	SHY UQ Equity	US	USD	2.47%
CSOP RMB MONEY MARKET ETF	3122 HK Equity	HK	HKD	2.19%

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