

FACTSHEET - Solactive GBS Developed Markets ex United States Large & Mid Cap USD Index NTR

AS OF 05-May-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|-------|--------|---------|--------|-------|
| Performance | 12.13% | 4.77% | 17.49% | -14.25% | 12.58% | 7.53% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA4HP8 / SLA4HP | Base Value / Base Date | 766.82 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SXULMCUN | Last Price | 1689.00 |
| 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 | USD | History | Available daily back to 08.05.2006 |
| Index Members | 977 | | |

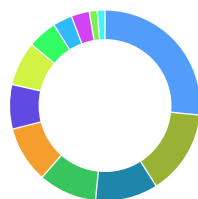
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 11.38% | 7.98% | 9.74% | 10.93% | 12.13% | 120.26% |
| Performance (p.a.) | | | | | | 4.25% |
| Volatility (p.a.) | 31.06% | 23.43% | 18.39% | 15.76% | 20.72% | 17.33% |
| High | 1690.30 | 1690.30 | 1690.30 | 1690.30 | 1690.30 | 1690.30 |
| Low | 1430.90 | 1430.90 | 1430.90 | 1430.90 | 1430.90 | 391.30 |
| Sharpe Ratio* | 8.59 | 1.37 | 0.89 | 0.43 | 1.71 | -0.01 |
| Max. Drawdown | -5.64% | -13.56% | -13.56% | -13.56% | -13.56% | -59.59% |
| VaR 95 \ 99 | | | | -20.9% \ -55.9% | | -26.1% \ -49.1% |
| CVaR 95 \ 99 | | | | -40.8% \ -89.9% | | -42.8% \ -75.7% |

* 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).

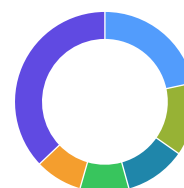
COMPOSITION BY SECTORS

- Finance 26.6%
- Industrials 14.4%
- Technology 10.6%
- Healthcare 9.9%
- Consumer Non-Cyclicals 9.6%
- Consumer Cyclicals 7.5%
- Non-Energy Materials 7.5%
- Energy 5.0%
- Utilities 3.3%
- Telecommunications 3.1%
- Business Services 1.3%
- Consumer Services 1.3%



COMPOSITION BY COUNTRIES

- Japan 21.6%
- United Kingdom 13.1%
- Canada 11.0%
- France 8.8%
- Germany 8.4%
- Others 37.1%



TOP COMPONENTS AS OF 05-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------|-----------------|---------|----------|------------------|
| SAP SE | SAP GY Equity | DE | EUR | 1.52% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.36% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 1.30% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 1.14% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 1.07% |
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 1.06% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 1.06% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 1.05% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 0.99% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 0.99% |

DISCLAIMER

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