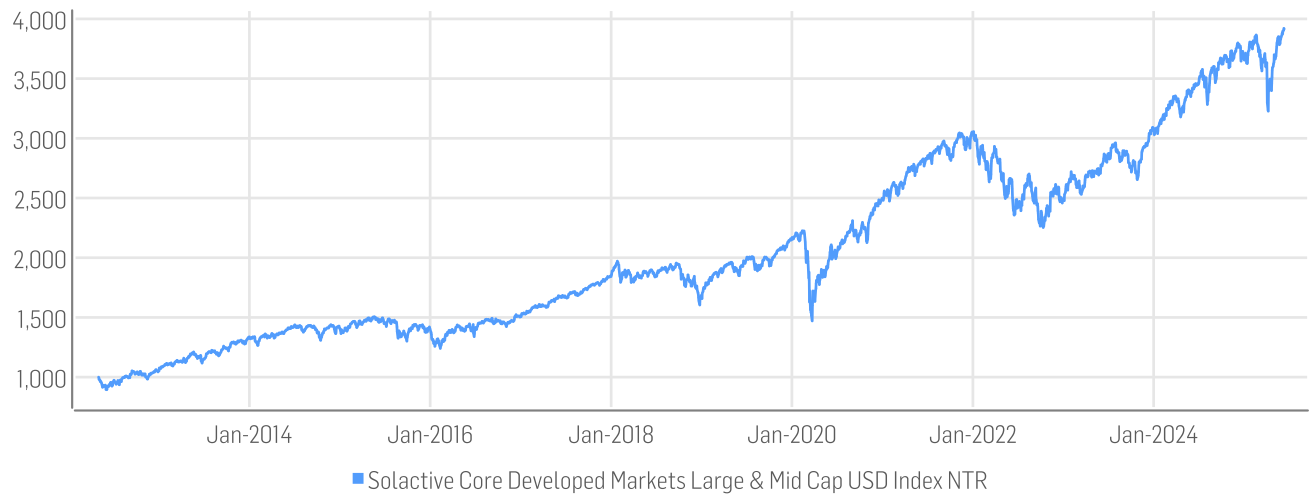
FACTSHEET - AS OF 11-Jun-2025

Solactive Core Developed Markets Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive Core Developed Markets Large & Mid Cap USD Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XD8 / SLA5XD	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWDMUN Index / .SFWDMUN	Last Price	3914.95
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2012
Index Members	1402		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.91%	9.83%	4.04%	14.22%	6.99%	291.49%
Performance (p.a.)						10.97%
Volatility (p.a.)	10.28%	23.07%	18.75%	15.58%	19.16%	14.29%
High	3920.34	3920.34	3920.34	3920.34	3920.34	3920.34
Low	3767.59	3227.41	3227.41	3227.41	3227.41	894.65
Sharpe Ratio*	5.37	1.82	0.22	0.65	0.64	0.47
Max. Drawdown	-1.75%	-13.00%	-16.50%	-16.50%	-16.50%	-33.91%
VaR 95 \ 99				-23.6% \ -50.3%		-20.7% \ -40.7%
CVaR 95 \ 99				-39.3% \ -76.9%		-34.6% \ -62.4%

* 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 71.2%
- EUR 8.5%
- JPY 6.1%
- GBp 3.8%
- Others 10.4%

COMPOSITION BY COUNTRIES

- US 68.4%
- JP 6.1%
- GB 3.8%
- CA 3.2%
- Others 18.5%

TOP COMPONENTS AS OF 11-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.84%
NVIDIA CORP	NVDA UW Equity	US	USD	4.71%
APPLE INC	AAPL UW Equity	US	USD	4.06%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.82%
META PLATFORMS INC	META UW Equity	US	USD	2.11%
BROADCOM INC	AVGO UW Equity	US	USD	1.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.44%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.28%
TESLA INC	TSLA UW Equity	US	USD	1.28%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.04%

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