

# FACTSHEET - AS OF 14-Feb-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 | SFWMUN Index / .SFWMUN | Last Price             | 3853.17                                    |
| 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       | 1412                   |                        |  |

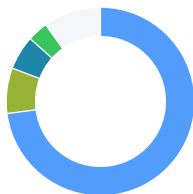
## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.31%   | 5.51%   | 9.30%   | 20.70%          | 5.30%   | 285.32%         |
| Performance (p.a.) |         |         |         |                 |         | 11.12%          |
| Volatility (p.a.)  | 10.77%  | 10.41%  | 10.40%  | 10.96%          | 10.72%  | 14.06%          |
| High               | 3853.17 | 3853.17 | 3853.17 | 3853.17         | 3853.17 | 3853.17         |
| Low                | 3693.91 | 3626.00 | 3465.65 | 3179.05         | 3626.00 | 894.65          |
| Sharpe Ratio*      | 5.84    | 1.92    | 1.49    | 1.53            | 4.46    | 0.48            |
| Max. Drawdown      | -1.51%  | -4.54%  | -4.54%  | -8.23%          | -2.34%  | -33.91%         |
| VaR 95 \ 99        |         |         |         | -17.7% \ -31.0% |         | -20.7% \ -40.3% |
| CVaR 95 \ 99       |         |         |         | -27.0% \ -44.1% |         | -34.1% \ -60.9% |

\* 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).

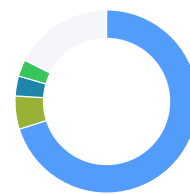
## COMPOSITION BY CURRENCIES

- USD 73.0%
- EUR 7.8%
- JPY 5.9%
- GBp 3.5%
- Others 9.9%



## COMPOSITION BY COUNTRIES

- US 70.1%
- JP 5.9%
- GB 3.5%
- CA 3.0%
- Others 17.6%



## TOP COMPONENTS AS OF 14-Feb-2025

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| APPLE INC             | AAPL UW Equity  | US      | USD      | 5.06%            |
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 4.60%            |
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 4.21%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 3.02%            |
| META PLATFORMS INC    | META UW Equity  | US      | USD      | 2.25%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 1.52%            |
| BROADCOM INC          | AVGO UW Equity  | US      | USD      | 1.51%            |
| TESLA INC             | TSLA UW Equity  | US      | USD      | 1.40%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 1.36%            |
| JPMORGAN CHASE & CO   | JPM UN Equity   | US      | USD      | 1.09%            |

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