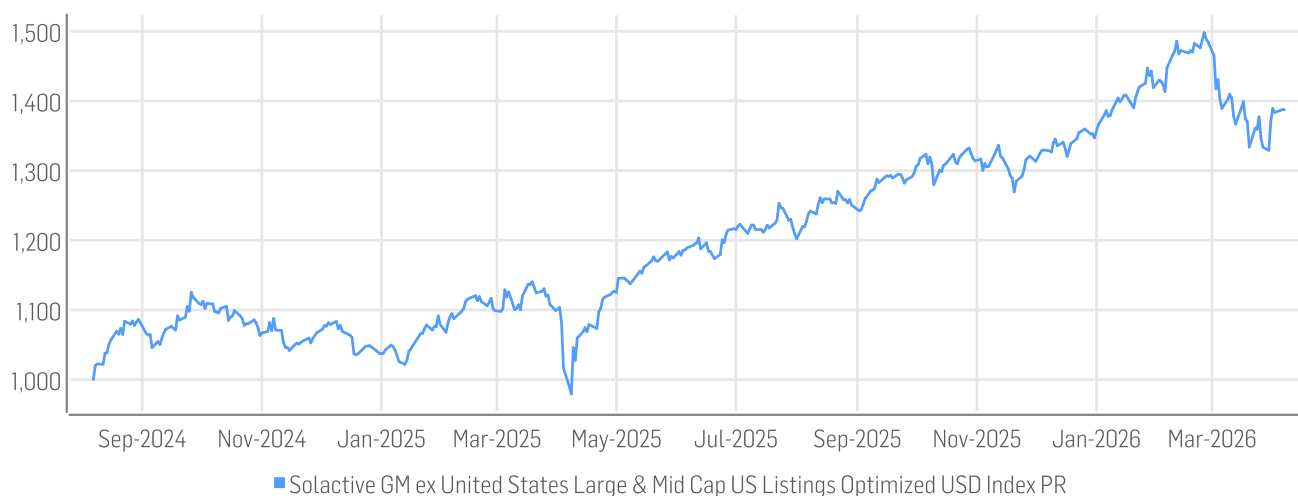


Solactive GM ex United States Large & Mid Cap US Listings Optimized USD Index PR

DESCRIPTION

The Solactive GM ex United States Large & Mid Cap US Listings Optimized USD Index intends to minimize the tracking error against the performance of the companies in the SGULMCUP Index represented by their corresponding US listing.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONLU	Base Value / Base Date	1000 Points / 07.08.2024
Bloomberg / Reuters	/ .SGUC00UP	Last Price	1387.49
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 07.08.2024
Index Members	427		

STATISTICS

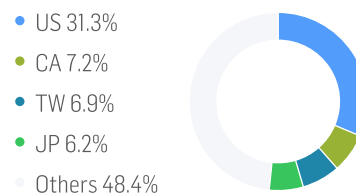
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.12%	0.69%	5.93%	30.96%	3.01%	38.75%
Performance (p.a.)						21.74%
Volatility (p.a.)	23.26%	18.95%	15.89%	13.43%	18.70%	15.58%
High	1409.68	1498.07	1498.07	1498.07	1498.07	1498.07
Low	1329.02	1329.02	1269.31	1068.65	1329.02	979.23
Sharpe Ratio*	-0.22	-0.04	0.55	2.07	0.44	1.16
Max. Drawdown	-5.72%	-11.28%	-11.28%	-11.28%	-11.28%	-14.14%
VaR 95 \ 99				-21.0% \ -37.0%		-24.1% \ -37.0%
CVaR 95 \ 99				-31.0% \ -47.6%		-36.0% \ -59.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	4.94%
SK TELECOM CO LTD	SKM UN Equity	KR	USD	1.71%
TENCENT HOLDINGS LTD-UNS ADR	TCEHY UV Equity	KY	USD	1.42%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	1.34%
BANCO SANTANDER SA-SPON ADR	SAN UN Equity	ES	USD	1.20%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.15%
ICICI BANK LTD-SPON ADR	IBN UN Equity	IN	USD	1.01%
HDFC BANK LTD-ADR	HDB UN Equity	IN	USD	0.99%
MARUBENI CORP-UNSPONS ADR	MARUY UV Equity	US	USD	0.98%
IBERDROLA SA	IBDRY UV Equity	US	USD	0.86%

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