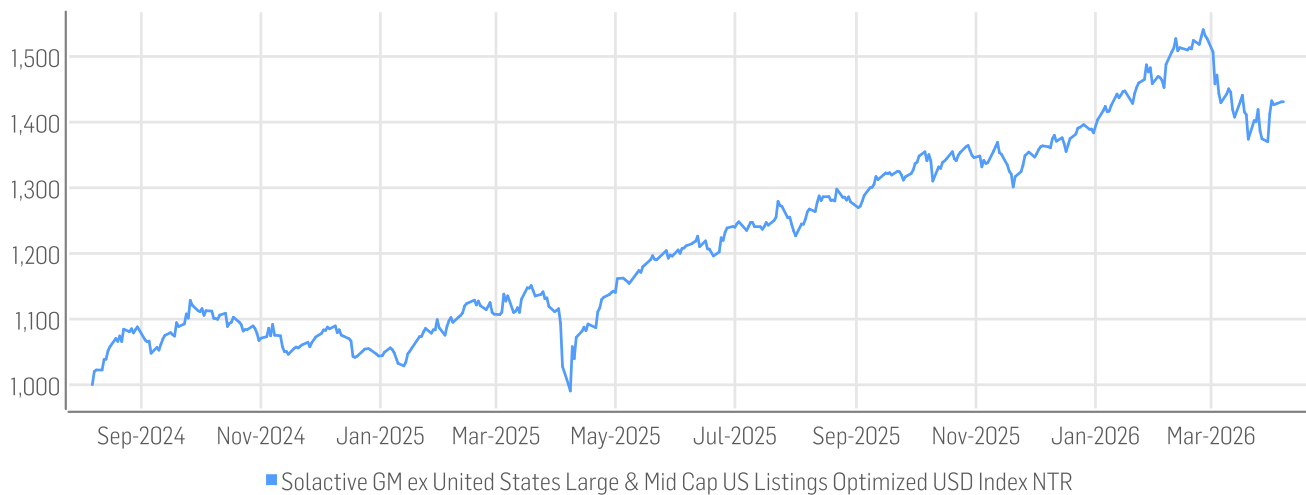


## Solactive GM ex United States Large & Mid Cap US Listings Optimized USD Index NTR

### 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	SLONLV	Base Value / Base Date	1000 Points / 07.08.2024
Bloomberg / Reuters	/.SGUC00UN	Last Price	1430.99
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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

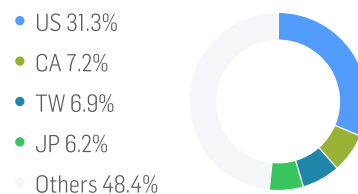
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.10%	1.08%	6.71%	33.46%	3.42%	43.10%
Performance (p.a.)						24.02%
Volatility (p.a.)	23.23%	18.94%	15.87%	13.44%	18.69%	15.59%
High	1450.79	1540.90	1540.90	1540.90	1540.90	1540.90
Low	1370.16	1370.16	1301.22	1081.83	1370.16	990.49
Sharpe Ratio*	-0.10	0.04	0.66	2.26	0.53	1.31
Max. Drawdown	-5.56%	-11.08%	-11.08%	-11.08%	-11.08%	-13.96%
VaR 95 \ 99				-20.9% \ -36.9%		-23.9% \ -36.9%
CVaR 95 \ 99				-31.0% \ -47.4%		-35.8% \ -58.9%

\* 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



## 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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