

FACTSHEET - Solactive GBS Developed Markets Europe Large & Mid Cap AUD Index NTR AS OF 06-Apr-2026



DESCRIPTION

The Solactive GBS Developed Markets Europe Large & Mid Cap AUD 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 Europe. It is calculated as a net total return index in AUD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|--------|--------|--------|--------|
| Performance | -3.97% | 25.89% | 12.28% | 19.24% | -9.33% | 23.76% |

CHARACTERISTICS

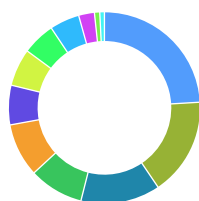
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLONW27 / SLONW2 | Base Value / Base Date | 716.18 Points / 08.05.2006 |
| Bloomberg / Reuters | /SEULMCAN | Last Price | 2114.77 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00am to 10:30pm (CET), every 15 seconds |
| Index Currency | AUD | History | Available daily back to 08.05.2006 |
| Index Members | 398 | | |

STATISTICS

| AUD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.97% | -4.92% | -0.91% | 15.36% | -3.97% | 195.28% |
| Performance (p.a.) | | | | | | 5.59% |
| Volatility (p.a.) | 16.25% | 13.77% | 11.58% | 10.79% | 13.42% | 14.71% |
| High | 2124.25 | 2257.04 | 2257.04 | 2257.04 | 2257.04 | 2257.04 |
| Low | 1995.31 | 1995.31 | 1995.31 | 1833.23 | 1995.31 | 429.14 |
| Max. Drawdown | -4.74% | -11.60% | -11.60% | -11.60% | -11.60% | -48.92% |
| VaR 95 \ 99 | | | | -18.1% \ -27.4% | | -23.6% \ -43.3% |
| CVaR 95 \ 99 | | | | -24.6% \ -39.0% | | -36.0% \ -60.9% |

COMPOSITION BY SECTORS

- Finance 24.1%
- Industrials 16.5%
- Healthcare 13.4%
- Consumer Non-Cyclicals 9.2%
- Technology 9.0%
- Energy 6.7%
- Non-Energy Materials 6.3%
- Consumer Cyclicals 5.5%
- Utilities 5.0%
- Telecommunications 2.7%
- Business Services 0.9%
- Consumer Services 0.8%



COMPOSITION BY COUNTRIES

- United Kingdom 24.1%
- France 14.3%
- Switzerland 13.7%
- Germany 13.3%
- Netherlands 8.1%
- Others 26.5%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 3.93% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 2.34% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.26% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 2.23% |
| ROCHE HOLDING AG | ROP SE Equity | CH | CHF | 2.16% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 2.06% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.95% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 1.43% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 1.41% |
| SAP SE | SAP GY Equity | DE | EUR | 1.36% |

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