

FACTSHEET - Solactive GBS Global Markets EMEA Large & Mid Cap USD Index NTR AS OF 07-Apr-2026



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|--------|--------|-------|--------|---------|--------|
| Performance | -0.75% | 34.47% | 2.68% | 18.55% | -16.25% | 16.95% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPMF6 / SLOPMF | Base Value / Base Date | 777.01 Points / 08.05.2006 |
| Bloomberg / Reuters | /SMGLMCUN | Last Price | 1920.81 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 710 | | |

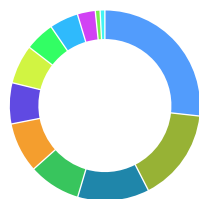
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.08% | -2.55% | 4.29% | 27.20% | -0.75% | 147.21% |
| Performance (p.a.) | | | | | | 4.65% |
| Volatility (p.a.) | 21.07% | 18.04% | 14.70% | 13.07% | 17.52% | 19.13% |
| High | 1978.42 | 2090.39 | 2090.39 | 2090.39 | 2090.39 | 2090.39 |
| Low | 1860.95 | 1860.95 | 1802.04 | 1553.33 | 1860.95 | 386.10 |
| Sharpe Ratio* | -0.76 | -0.75 | 0.36 | 1.83 | -0.37 | 0.05 |
| Max. Drawdown | -5.94% | -10.98% | -10.98% | -10.98% | -10.98% | -62.80% |
| VaR 95 \ 99 | | | | -18.9% \ -34.8% | | -28.5% \ -58.9% |
| CVaR 95 \ 99 | | | | -28.6% \ -50.7% | | -48.5% \ -84.2% |

* 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).

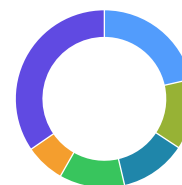
COMPOSITION BY SECTORS

- Finance 26.8%
- Industrials 15.7%
- Healthcare 12.1%
- Consumer Non-Cyclicals 8.8%
- Technology 8.5%
- Non-Energy Materials 6.9%
- Energy 6.6%
- Consumer Cyclicals 5.0%
- Utilities 4.9%
- Telecommunications 3.0%
- Consumer Services 0.8%
- Business Services 0.8%



COMPOSITION BY COUNTRIES

- United Kingdom 21.5%
- France 12.8%
- Switzerland 12.1%
- Germany 11.9%
- Netherlands 7.2%
- Others 34.6%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 3.39% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 2.06% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 2.00% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 1.97% |
| ROCHE HOLDING AG | ROP SE Equity | CH | CHF | 1.89% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 1.87% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.74% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 1.29% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 1.25% |
| SAP SE | SAP GY Equity | DE | EUR | 1.19% |

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