

# FACTSHEET - AS OF 07-Apr-2026

## Solactive MERCK GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLORJL6 / SLORJL      | Base Value / Base Date | 100.0 Points / 06.07.2015              |
| Bloomberg / Reuters | SOMRKGTR Index / .SOMRKGTR | Last Price             | 303.82                                 |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested                             |
| Index Type          | Gross Total Return         | Calculation            | 09:30 to 16:50 (EST), every 15 seconds |
| Index Currency      | USD                        | History                | Available daily back to 06.07.2015     |
| Index Members       | 1                          |                        |  |

## STATISTICS

| USD                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | 3.78%  | 10.64% | 38.50% | 56.12%          | 14.16% | 203.82%         |
| Performance (p.a.) |        |        |        |                 |        | 10.89%          |
| Volatility (p.a.)  | 15.22% | 22.81% | 24.42% | 27.30%          | 22.28% | 22.72%          |
| High               | 307.87 | 313.35 | 313.35 | 313.35          | 313.35 | 319.29          |
| Low                | 290.83 | 270.29 | 206.80 | 180.58          | 266.14 | 84.86           |
| Sharpe Ratio*      | 3.51   | 2.06   | 3.69   | 1.96            | 2.74   | 0.32            |
| Max. Drawdown      | -1.78% | -7.19% | -8.30% | -13.77%         | -7.19% | -43.44%         |
| VaR 95 \ 99        |        |        |        | -41.3% \ -72.1% |        | -33.5% \ -64.2% |
| CVaR 95 \ 99       |        |        |        | -58.0% \ -75.7% |        | -53.3% \ -92.8% |

\* 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 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

| Company          | Ticker        | Country | Currency | Index Weight (%) |
|------------------|---------------|---------|----------|------------------|
| MERCK & CO. INC. | MRK UN Equity | US      | USD      | 100.00%          |

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