

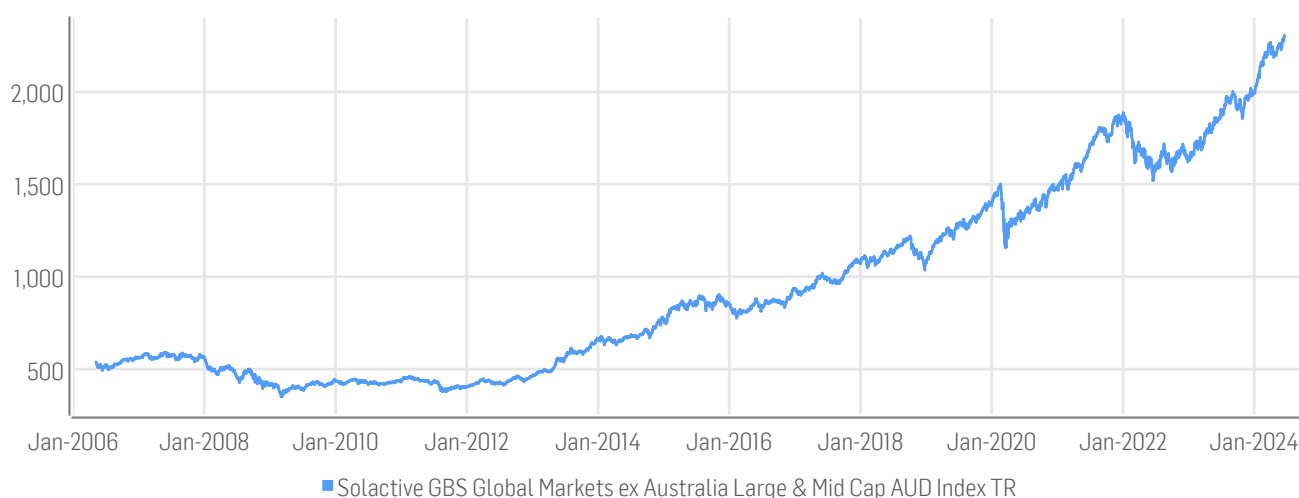
FACTSHEET - Solactive GBS Global Markets ex Australia Large & Mid Cap AUD Index TR AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Global Markets ex Australia Large & Mid Cap AUD Index TR 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 excluding Australia. It is calculated as a total return index in AUD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|--------|--------|---------|--------|-------|--------|
| Performance | 15.05% | 22.51% | -12.33% | 26.46% | 6.20% | 27.59% |

CHARACTERISTICS

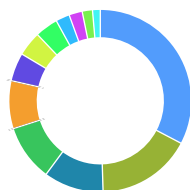
| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLOBAZ9 / SLOBAZ | Base Value / Base Date | 539.18 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SAGLMCAT | Last Price | 2298.01 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 08:00 to 22:30 (CET), every 15 seconds |
| Index Currency | AUD | History | Available daily back to 08.05.2006 |
| Index Members | 3432 | | |

STATISTICS

| AUD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.14% | 2.32% | 15.60% | 23.33% | 15.05% | 326.20% |
| Performance (p.a.) | | | | | | 8.33% |
| Volatility (p.a.) | 6.90% | 7.84% | 8.01% | 8.99% | 8.17% | 14.31% |
| High | 2305.54 | 2305.54 | 2305.54 | 2305.54 | 2305.54 | 2305.54 |
| Low | 2228.19 | 2186.50 | 1985.44 | 1855.42 | 1993.39 | 350.45 |
| Max. Drawdown | -1.49% | -3.59% | -3.59% | -7.32% | -3.59% | -40.63% |
| VaR 95 \ 99 | | | | -13.2% \ -21.9% | | -21.4% \ -39.3% |
| CVaR 95 \ 99 | | | | -17.8% \ -24.3% | | -33.6% \ -59.3% |

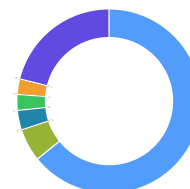
COMPOSITION BY SECTORS

- Technology 32.7%
- Finance 16.8%
- Healthcare 10.6%
- Consumer Non-Cyclicals 10.0%
- Industrials 8.5%
- Consumer Cyclical 5.0%
- Energy 4.4%
- Non-Energy Materials 4.1%
- Utilities 2.5%
- Consumer Services 2.3%
- Telecommunications 1.8%
- Business Services 1.4%



COMPOSITION BY COUNTRIES

- United States 64.2%
- Japan 5.8%
- United Kingdom 3.5%
- China 2.8%
- Canada 2.7%
- Others 21.1%



TOP COMPONENTS AS OF 18-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.58% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.50% |
| APPLE INC | AAPL UW Equity | US | USD | 4.45% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.30% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.54% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.46% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.21% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.16% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 1.06% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 0.98% |

DISCLAIMER

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