

FACTSHEET - Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP Index (JH NTR)

AS OF 20-Jun-2024



DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP Index (JH 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 excluding the United Kingdom. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|-------|--------|--------|--------|-------|--------|
| Performance | 8.08% | 15.74% | -7.43% | 17.80% | 7.29% | 20.13% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOBRX8 / SLOBRX | Base Value / Base Date | 1000 Points / 07.05.2015 |
| Bloomberg / Reuters | / .SEBLMJBJ | Last Price | 2067.11 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 07.05.2015 |
| Index Members | 333 | | |

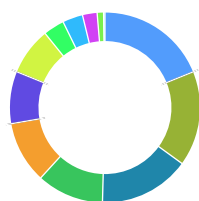
STATISTICS

| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.30% | 1.04% | 8.44% | 16.85% | 8.08% | 106.71% |
| Performance (p.a.) | | | | | | 8.29% |
| Volatility (p.a.) | 13.16% | 11.09% | 10.23% | 10.86% | 10.39% | 16.09% |
| High | 2112.61 | 2112.61 | 2112.61 | 2112.61 | 2112.61 | 2112.61 |
| Low | 2032.22 | 1987.05 | 1847.33 | 1700.94 | 1847.33 | 834.20 |
| Sharpe Ratio* | -1.52 | -0.08 | 1.24 | 1.10 | 1.21 | 0.19 |
| Max. Drawdown | -3.81% | -3.81% | -3.81% | -7.64% | -3.81% | -27.92% |
| VaR 95 \ 99 | | | | -19.1% \ -23.3% | | -23.5% \ -48.7% |
| CVaR 95 \ 99 | | | | -22.6% \ -31.1% | | -37.7% \ -62.8% |

* 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).

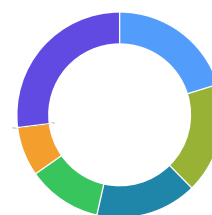
COMPOSITION BY SECTORS

- Finance 18.9%
- Healthcare 16.1%
- Industrials 15.4%
- Technology 11.4%
- Consumer Cyclicals 10.5%
- Consumer Non-Cyclicals 8.9%
- Non-Energy Materials 8.1%
- Energy 3.6%
- Utilities 3.4%
- Telecommunications 2.5%
- Consumer Services 1.1%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- France 20.2%
- Switzerland 17.4%
- Germany 16.0%
- Netherlands 11.7%
- Denmark 7.8%
- Others 27.0%



TOP COMPONENTS AS OF 20-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 5.51% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 5.08% |
| NESTLE SA | NESN SE Equity | CH | CHF | 3.45% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.45% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 2.41% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 2.40% |
| SAP SE | SAP GY Equity | DE | EUR | 2.39% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 1.82% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 1.64% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 1.61% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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