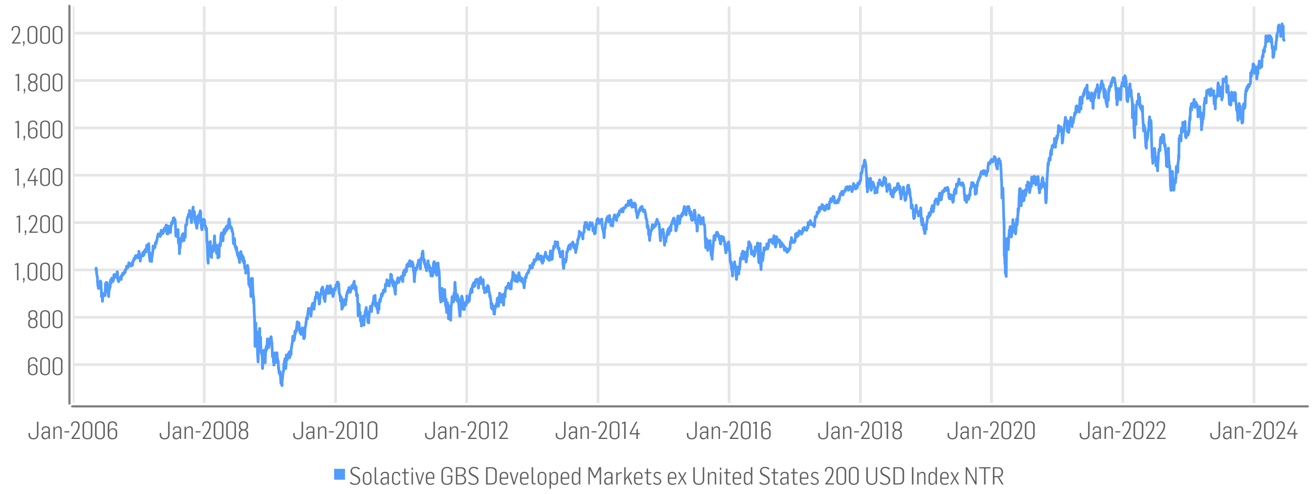
FACTSHEET - AS OF 17-Jun-2024
Solactive GBS Developed Markets ex United States 200 USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex United States 200 USD Index intends to track the performance of the largest 200 stocks among developed economies excluding the United States. The index is based on the Solactive Global Benchmark Series. Constituents are selected and weighted by free float market capitalization. The index is calculated as a net total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0CP60 / SL0CP6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SXUS200N Index/ .SXUS200N	Last Price	1969.63
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	USD	History	Available daily back to 08.05.2006
Index Members	200		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.03%	0.12%	7.22%	13.55%	5.50%	96.96%
Performance (p.a.)						3.81%
Volatility (p.a.)	12.90%	10.83%	10.12%	11.53%	10.31%	18.19%
High	2039.22	2039.22	2039.22	2039.22	2039.22	2039.22
Low	1969.63	1897.55	1806.81	1620.45	1806.81	511.50
Sharpe Ratio*	-2.83	-0.45	0.98	0.73	0.66	-0.08
Max. Drawdown	-3.41%	-4.61%	-4.61%	-10.79%	-4.61%	-59.57%
VaR 95 \ 99				-18.2% \ -29.6%		-27.6% \ -52.0%
CVaR 95 \ 99				-24.7% \ -33.0%		-44.9% \ -78.4%

* 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

- EUR 31.2%
- JPY 17.7%
- GBP 15.1%
- CAD 10.6%
- Others 25.3%

COMPOSITION BY COUNTRIES

- JP 17.7%
- GB 14.1%
- FR 11.1%
- CA 10.6%
- Others 46.4%

TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.55%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.25%
NESTLE SA	NESN SE Equity	CH	CHF	2.25%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.87%
SHELL PLC	SHEL LN Equity	GB	GBP	1.76%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.74%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.58%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.58%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.53%
SAP SE	SAP GY Equity	DE	EUR	1.53%

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