

Solactive GBS Developed Markets ex Eurozone Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone 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 Developed Markets ex Eurozone. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MJ6	Base Value / Base Date	556.73 Points / 08.05.2006
Bloomberg / Reuters	/.SXZLMCUN	Last Price	2254.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1271		

FACTSHEET - AS OF 16-Jul-2024
Solactive GBS Developed Markets ex Eurozone Large & Mid Cap USD Index NTR

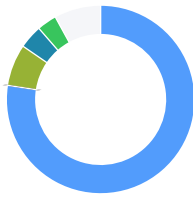
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.39%	12.09%	17.27%	23.25%	16.69%	304.90%
Performance (p.a.)						7.99%
Volatility (p.a.)	5.10%	7.89%	8.80%	9.66%	8.80%	16.29%
High	2254.18	2254.18	2254.18	2254.18	2254.18	2254.18
Low	2166.32	1993.70	1922.23	1666.00	1899.59	294.66
Sharpe Ratio*	12.41	6.80	3.73	1.89	3.09	0.16
Max. Drawdown	-0.53%	-1.73%	-5.23%	-10.03%	-5.23%	-55.94%
VaR 95 \ 99				-17.3% \ -21.9%		-24.3% \ -49.2%
CVaR 95 \ 99				-20.1% \ -25.7%		-40.9% \ -74.3%

* 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).

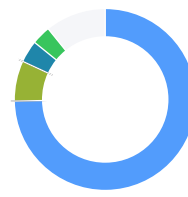
COMPOSITION BY CURRENCIES

- USD 77.4%
- JPY 7.2%
- GBp 4.1%
- CAD 3.4%
- Others 8.0%



COMPOSITION BY COUNTRIES

- US 74.7%
- JP 7.2%
- GB 3.9%
- CA 3.4%
- Others 10.8%



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
WEST JAPAN RAILWAY CO	9021 JT Equity	JP	JPY	0.01%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	0.02%
CATERPILLAR INC	CAT UN Equity	US	USD	0.30%
SAPUTO INC	SAP CT Equity	CA	CAD	0.01%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	0.01%
EXPEDIA GROUP INC	EXPE UW Equity	US	USD	0.03%
CAPLAND ASCENDAS REIT	CLAR SP Equity	SG	SGD	0.01%
ENTAIN PLC	ENT LN Equity	IM	GBp	0.01%
SWISSCOM AG	SCMN SE Equity	CH	CHF	0.02%
GARTNER INC	IT UN Equity	US	USD	0.06%

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