FACTSHEET - AS OF 23-Aug-2024
Solactive GBS Developed Markets ex Eurozone Investable Universe USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Investable Universe 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 investable universe segment covering approximately the largest 99% 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	SL0MKF	Base Value / Base Date	551.15 Points / 08.05.2006
Bloomberg / Reuters	/ .SXZIUCUN	Last Price	2178.83
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	4096		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.85%	6.20%	10.55%	24.28%	16.04%	295.32%
Performance (p.a.)						7.80%
Volatility (p.a.)	21.06%	13.67%	11.82%	11.32%	11.39%	16.50%
High	2178.83	2178.83	2178.83	2178.83	2178.83	2178.83
Low	1992.65	1992.65	1927.41	1611.20	1843.22	286.32
Sharpe Ratio*	2.52	1.63	1.46	1.71	1.79	0.15
Max. Drawdown	-6.73%	-8.33%	-8.33%	-8.81%	-8.33%	-56.42%
VaR 95 \ 99				-18.2% \ -29.3%		-24.6% \ -48.5%
CVaR 95 \ 99				-25.8% \ -43.4%		-41.5% \ -75.2%

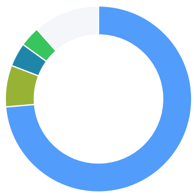
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 76.8%
- JPY 7.2%
- GBp 4.2%
- CAD 3.5%
- Others 8.3%

COMPOSITION BY COUNTRIES

- US 73.6%
- JP 7.2%
- GB 4.1%
- CA 3.5%
- Others 11.5%



TOP COMPONENTS AS OF 23-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.36%
NVIDIA CORP	NVDA UW Equity	US	USD	4.36%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.35%
META PLATFORMS INC	META UW Equity	US	USD	1.66%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.39%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.25%
ELI LILLY & CO	LLY UN Equity	US	USD	1.16%
BROADCOM INC	AVGO UW Equity	US	USD	1.08%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.89%

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