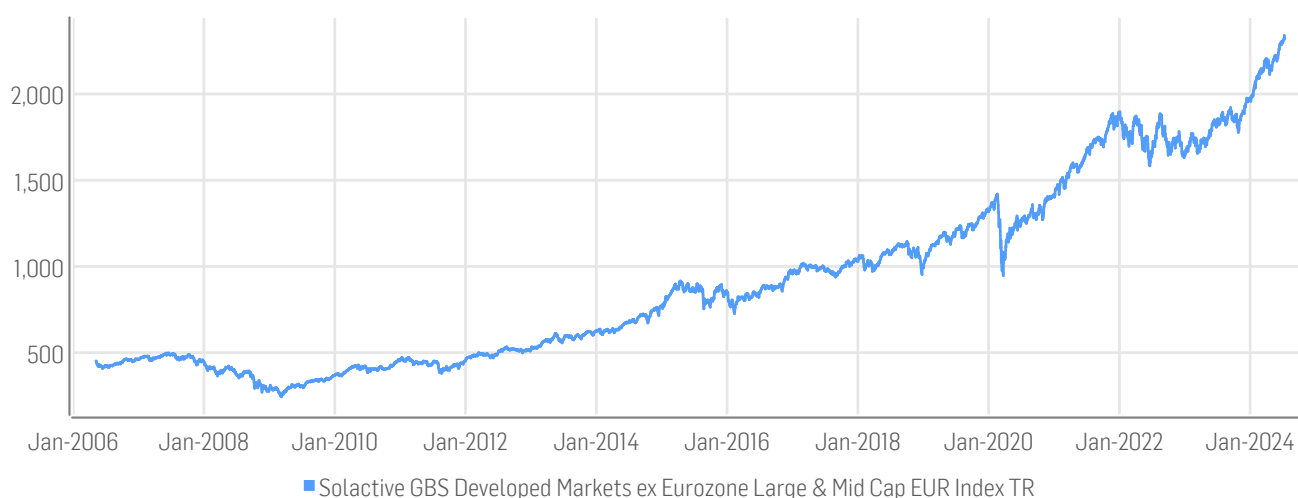


Solactive GBS Developed Markets ex Eurozone Large & Mid Cap EUR Index TR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Large & Mid Cap EUR 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 Developed Markets ex Eurozone. It is calculated as a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SL0MKH | Base Value / Base Date | 451.64 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SXZLMCET | Last Price | 2320.32 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 1271 | | |

FACTSHEET - AS OF 11-Jul-2024
Solactive GBS Developed Markets ex Eurozone Large & Mid Cap EUR Index TR

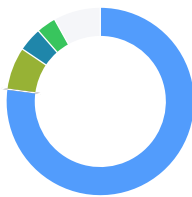
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.51% | 6.09% | 16.34% | 26.80% | 17.50% | 413.75% |
| Performance (p.a.) | | | | | | 9.42% |
| Volatility (p.a.) | 6.19% | 8.18% | 9.08% | 9.57% | 8.93% | 16.19% |
| High | 2339.53 | 2339.53 | 2339.53 | 2339.53 | 2339.53 | 2339.53 |
| Low | 2257.88 | 2112.94 | 1987.12 | 1776.77 | 1958.08 | 244.01 |
| Sharpe Ratio* | 5.10 | 2.87 | 3.56 | 2.46 | 3.54 | 0.36 |
| Max. Drawdown | -0.82% | -3.39% | -4.20% | -7.50% | -4.20% | -51.03% |
| VaR 95 \ 99 | | | | -16.2% \ -20.5% | | -24.5% \ -48.5% |
| CVaR 95 \ 99 | | | | -18.9% \ -20.9% | | -39.9% \ -68.7% |

* 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).

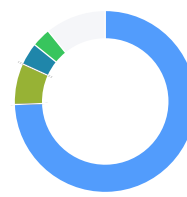
COMPOSITION BY CURRENCIES

- USD 77.1%
- JPY 7.3%
- GBP 4.1%
- CAD 3.4%
- Others 8.1%



COMPOSITION BY COUNTRIES

- US 74.5%
- JP 7.3%
- GB 4.0%
- CA 3.4%
- Others 10.8%



TOP COMPONENTS AS OF 11-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 5.55% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.49% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.98% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.89% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.86% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.82% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.51% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 1.30% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.29% |
| TESLA INC | TSLA UW Equity | US | USD | 1.09% |

DISCLAIMER

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