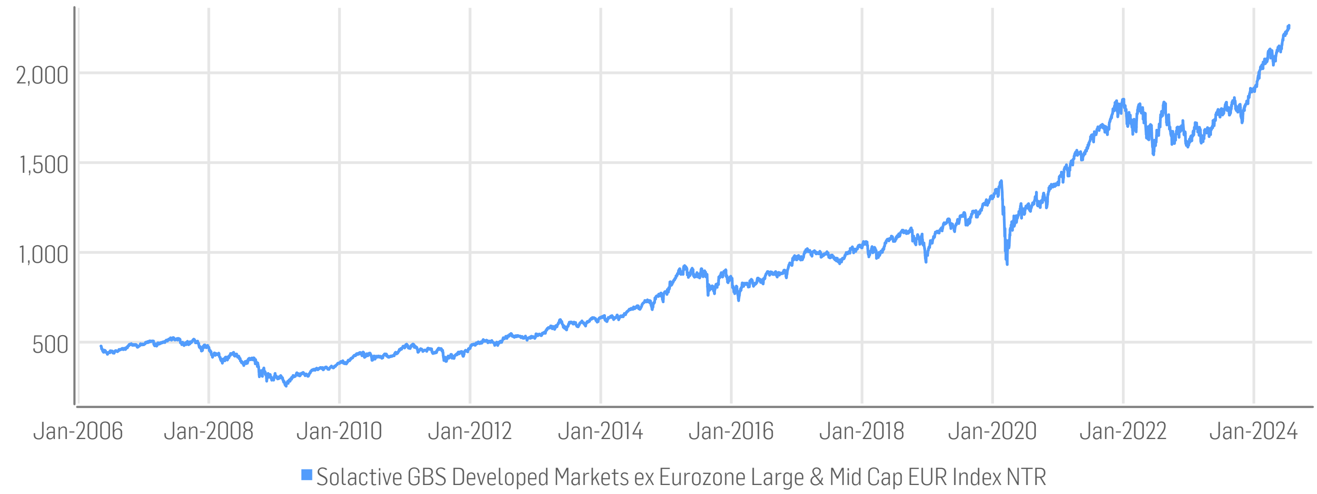
FACTSHEET - AS OF 16-Jul-2024
Solactive GBS Developed Markets ex Eurozone Large & Mid Cap EUR Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Large & Mid Cap EUR 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 EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MKJ	Base Value / Base Date	478.56 Points / 08.05.2006
Bloomberg / Reuters	SXZLMCEN Index/ .SXZLMCEN	Last Price	2265.15
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	EUR	History	Available daily back to 08.05.2006
Index Members	1271		

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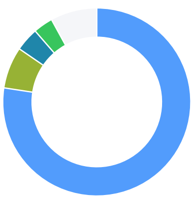
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.55%	9.60%	16.97%	25.90%	18.49%	373.33%
Performance (p.a.)						8.92%
Volatility (p.a.)	6.11%	7.71%	9.08%	9.59%	8.87%	16.18%
High	2265.15	2265.15	2265.15	2265.15	2265.15	2265.15
Low	2207.11	2042.65	1936.49	1721.60	1895.51	254.92
Sharpe Ratio*	5.27	5.36	3.72	2.36	3.68	0.33
Max. Drawdown	-0.82%	-1.56%	-4.22%	-7.54%	-4.22%	-51.48%
VaR 95 \ 99				-16.2% \ -20.6%		-24.5% \ -48.5%
CVaR 95 \ 99				-18.9% \ -21.0%		-40.0% \ -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).

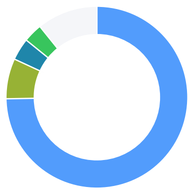
COMPOSITION BY CURRENCIES

- USD 77.4%
- 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 (%)
APPLE INC	AAPL UW Equity	US	USD	5.67%
LINK REIT	823 HK Equity	HK	HKD	0.02%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	0.00%
EBOS GROUP LTD	EBO NZ Equity	NZ	NZD	0.01%
VALERO ENERGY	VLO UN Equity	US	USD	0.08%
DAIKIN INDUSTRIES LTD ORD	6367 JT Equity	JP	JPY	0.06%
SEIKO EPSON CORP ORD	6724 JT Equity	JP	JPY	0.01%
TIS INC	3626 JT Equity	JP	JPY	0.01%
RIO TINTO PLC	RIO LN Equity	GB	GBp	0.11%
NIPPON EXPRESS HOLDINGS CO	9147 JT Equity	JP	JPY	0.01%

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