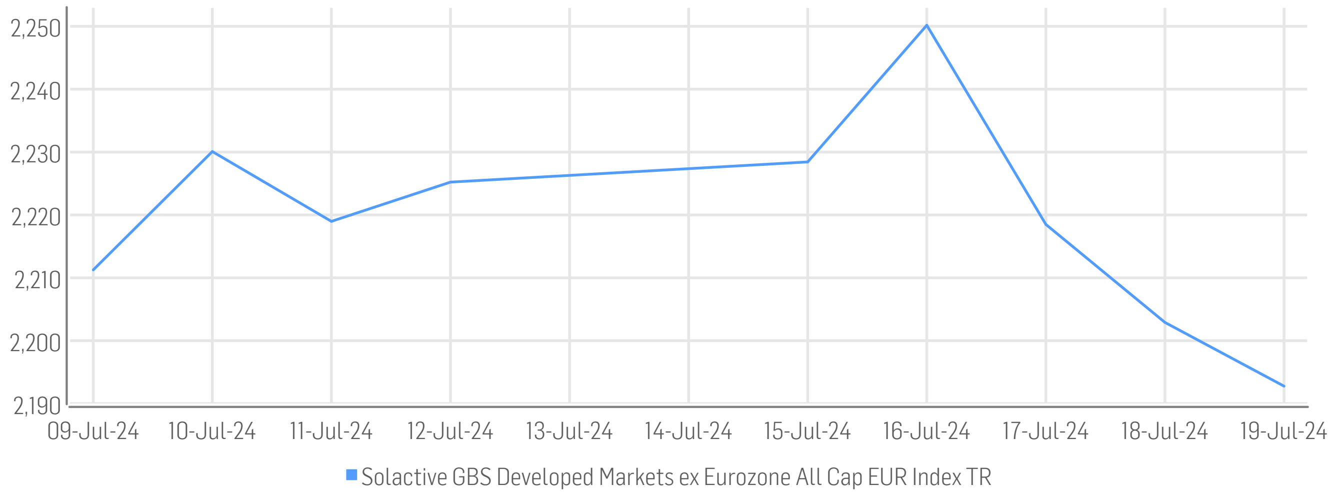
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 19-Jul-2024
Solactive GBS Developed Markets ex Eurozone All Cap EUR Index TR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone All 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 all cap segment covering approximately the largest 100% 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	SL0MKP
Bloomberg / Reuters	/ .SXZACET
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	EUR
Index Members	5352

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	2192.77
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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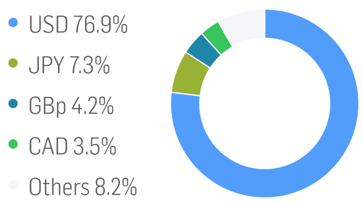
STATISTICS

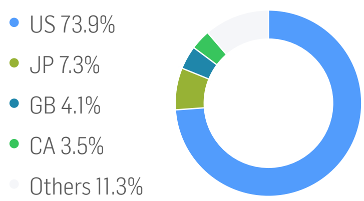
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance					-0.84%	-0.84%
Performance (p.a.)						-26.41%
Volatility (p.a.)					12.93%	12.93%
High					2250.17	2250.17
Low					2192.77	2192.77
Sharpe Ratio*					-2.33	-2.33
Max. Drawdown					-2.55%	-2.55%
VaR 95 \ 99						-22.5% \ -22.5%
CVaR 95 \ 99						

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
WALKER & DUNLOP INC	WD UN Equity	US	USD	0.00%
SYMBOTIC INC	SYM UQ Equity	US	USD	0.00%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	0.03%
DCM HOLDINGS (DCM JAPAN) ORD	3050 JT Equity	JP	JPY	0.00%
NORTHERN TRUST CORP	NTRS UW Equity	US	USD	0.03%
NNN REIT INC	NNN UN Equity	US	USD	0.01%
LOBLAW COMPANIES LTD.	L CT Equity	CA	CAD	0.03%
CABOT CORP	CBT UN Equity	US	USD	0.01%
STORSKOGEN GROUP AB	STORB SS Equity	SE	SEK	0.00%
CUSTOM TRUCK ONE SOURCE INC	CTOS UN Equity	US	USD	0.00%

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