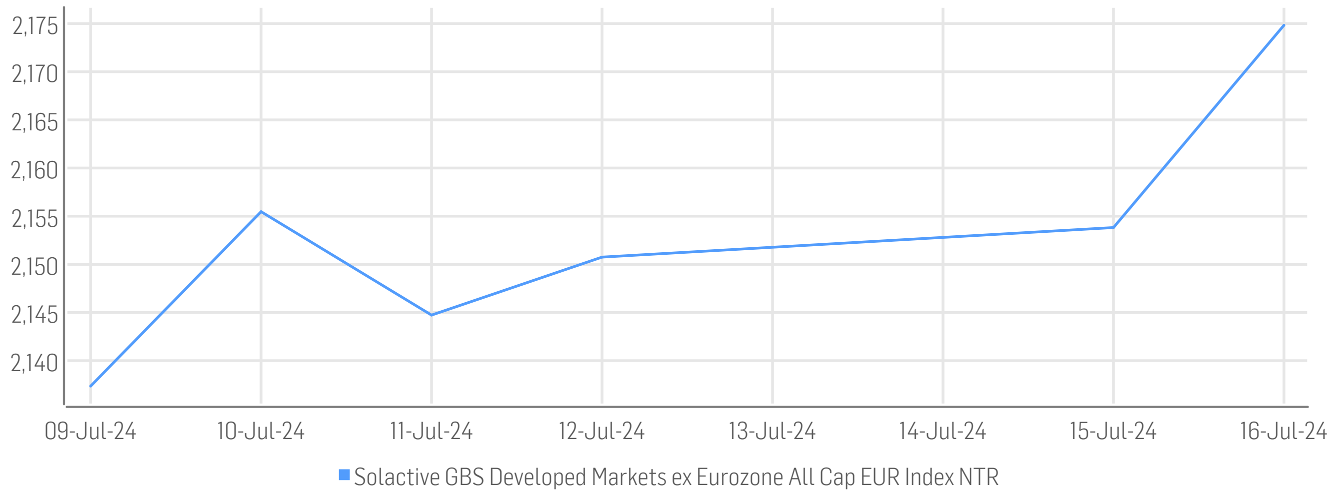
FACTSHEET - AS OF 16-Jul-2024
Solactive GBS Developed Markets ex Eurozone All Cap EUR Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone All 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 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 net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MKQ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SXZACEN	Last Price	2174.83
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	EUR	History	Available daily back to 08.05.2017
Index Members	5352		

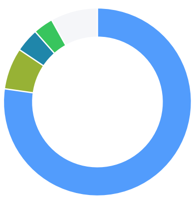
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance					1.75%	1.75%
Performance (p.a.)						147.70%
Volatility (p.a.)					9.39%	9.39%
High					2174.83	2174.83
Low					2137.35	2137.35
Sharpe Ratio*					15.34	15.34
Max. Drawdown					-0.50%	-0.50%
VaR 95 \ 99						-7.9% \ -7.9%
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).

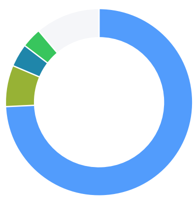
COMPOSITION BY CURRENCIES

- USD 77.2%
- JPY 7.1%
- GBp 4.1%
- CAD 3.4%
- Others 8.1%



COMPOSITION BY COUNTRIES

- US 74.2%
- JP 7.1%
- GB 4.0%
- CA 3.5%
- Others 11.2%



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	0.04%
BIG SHOPPING CENTERS LTD.	BIG IT Equity	IL	ILs	0.00%
SCHNEIDER NATIONAL INC-CL B	SNDR UN Equity	US	USD	0.00%
NET ONE SYSTEMS CO LTD ORD	7518 JT Equity	JP	JPY	0.00%
SK-ELECTRONICS LTD	6677 JT Equity	JP	JPY	0.00%
LIBERTY BROADBAND C	LBRDK UW Equity	US	USD	0.01%
TARSUS PHARMACEUTICALS INC	TARS UW Equity	US	USD	0.00%
MISUMI GROUP INC ORD	9962 JT Equity	JP	JPY	0.01%
WINPAK LTD	WPK CT Equity	CA	CAD	0.00%
X-TRADE BROKERS DOM MAKLERSK	XTB PW Equity	PL	PLN	0.00%

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