

FACTSHEET - Solactive GBS Developed Markets ex North America Large & Mid Cap USD Index TR AS OF 18-Sep-2024



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|--------|--------|---------|--------|-------|--------|
| Performance | 10.28% | 18.53% | -14.07% | 11.59% | 8.21% | 22.80% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---------------------------------------------|
| ISIN / WKN | DE000SLA4EH2 / SLA4EH | Base Value / Base Date | 725.57 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SXALMCUT | Last Price | 1612.44 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 897 | | |

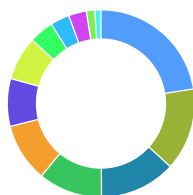
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.55% | 3.92% | 4.21% | 20.00% | 10.28% | 122.23% |
| Performance (p.a.) | | | | | | 4.44% |
| Volatility (p.a.) | 9.29% | 15.00% | 13.15% | 12.32% | 12.16% | 17.51% |
| High | 1643.06 | 1643.06 | 1643.06 | 1643.06 | 1643.06 | 1643.06 |
| Low | 1580.02 | 1471.47 | 1471.47 | 1266.84 | 1413.68 | 370.79 |
| Sharpe Ratio* | 0.17 | 0.77 | 0.25 | 1.21 | 0.75 | -0.05 |
| Max. Drawdown | -3.84% | -8.91% | -8.91% | -8.91% | -8.91% | -59.29% |
| VaR 95 \ 99 | | | | -19.1% \ -27.5% | | -26.9% \ -49.4% |
| CVaR 95 \ 99 | | | | -28.0% \ -49.3% | | -43.1% \ -74.9% |

* 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).

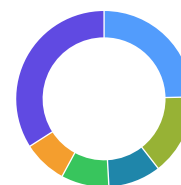
COMPOSITION BY SECTORS

- Finance 22.5%
- Industrials 14.2%
- Healthcare 13.2%
- Technology 11.0%
- Consumer Non-Cyclicals 10.1%
- Consumer Cyclicals 8.2%
- Non-Energy Materials 7.6%
- Energy 4.2%
- Utilities 3.3%
- Telecommunications 3.1%
- Consumer Services 1.4%
- Business Services 1.1%



COMPOSITION BY COUNTRIES

- Japan 24.7%
- United Kingdom 14.8%
- France 9.7%
- Switzerland 8.8%
- Germany 8.0%
- Others 34.0%



TOP COMPONENTS AS OF 18-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 2.38% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 1.81% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.56% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 1.35% |
| SAP SE | SAP GY Equity | DE | EUR | 1.31% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 1.28% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 1.28% |
| SHELL PLC | SHEL LN Equity | GB | GBp | 1.24% |
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 1.13% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 0.99% |

DISCLAIMER

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