

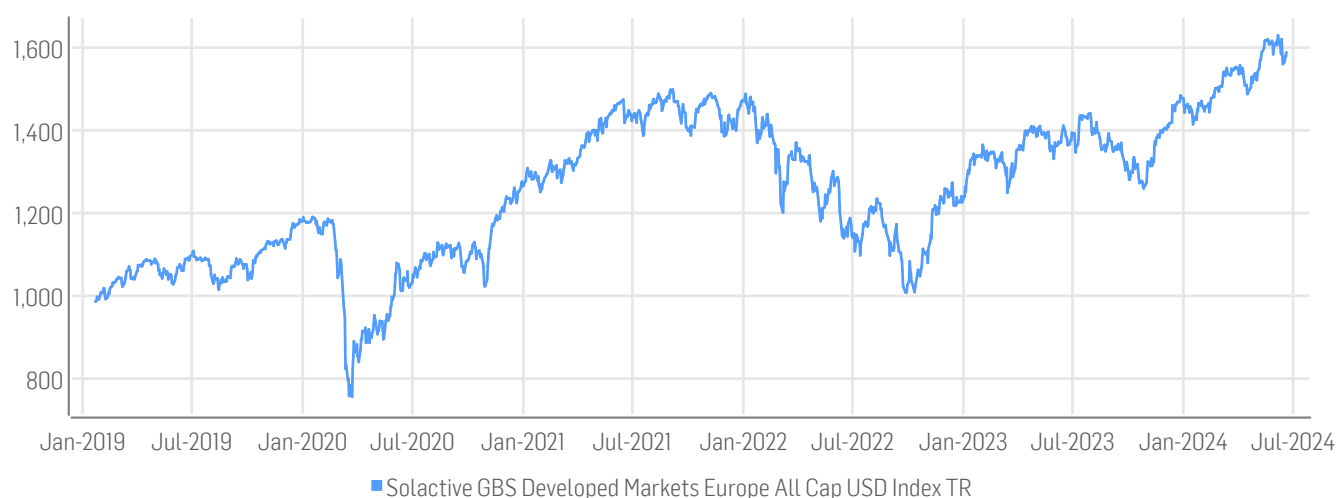
FACTSHEET - Solactive GBS Developed Markets Europe All Cap USD Index TR AS OF 20-Jun-2024



DESCRIPTION

The Solactive GBS Developed Markets Europe All 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 all cap covering approximately the largest 100% of the free-float market capitalization in the developed European market. 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	7.53%	20.51%	-16.75%	16.38%	7.17%	19.78%

CHARACTERISTICS

ISIN / WKN	DE000SLA4G86 / SLA4G8	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUACUT	Last Price	1589.05
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 08.05.2017
Index Members	1268		

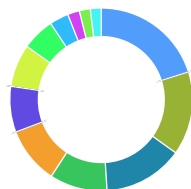
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.72%	2.96%	8.21%	16.32%	7.53%	61.16%
Performance (p.a.)						9.22%
Volatility (p.a.)	15.85%	12.68%	11.93%	13.29%	12.04%	19.70%
High	1629.52	1629.52	1629.52	1629.52	1629.52	1629.52
Low	1560.17	1487.84	1414.51	1259.60	1414.51	756.06
Sharpe Ratio*	-1.54	0.57	1.01	0.85	0.92	0.20
Max. Drawdown	-4.26%	-4.47%	-4.71%	-12.58%	-4.47%	-36.51%
VaR 95 \ 99				-22.4% \ -29.9%		-29.0% \ -58.6%
CVaR 95 \ 99				-27.5% \ -35.2%		-48.7% \ -83.5%

* 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).

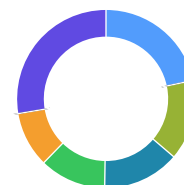
COMPOSITION BY SECTORS

- Finance 20.1%
- Healthcare 14.8%
- Industrials 14.1%
- Technology 10.2%
- Consumer Non-Cyclicals 10.0%
- Consumer Cyclicals 8.1%
- Non-Energy Materials 7.6%
- Energy 5.8%
- Utilities 3.4%
- Telecommunications 2.1%
- Business Services 1.9%
- Consumer Services 1.9%



COMPOSITION BY COUNTRIES

- United Kingdom 21.7%
- France 14.6%
- Switzerland 14.0%
- Germany 12.1%
- Netherlands 10.1%
- Others 27.7%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.65%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.37%
NESTLE SA	NESN SE Equity	CH	CHF	2.29%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.90%
SHELL PLC	SHEL LN Equity	GB	GBP	1.82%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.62%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.60%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.59%
SAP SE	SAP GY Equity	DE	EUR	1.59%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.37%

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