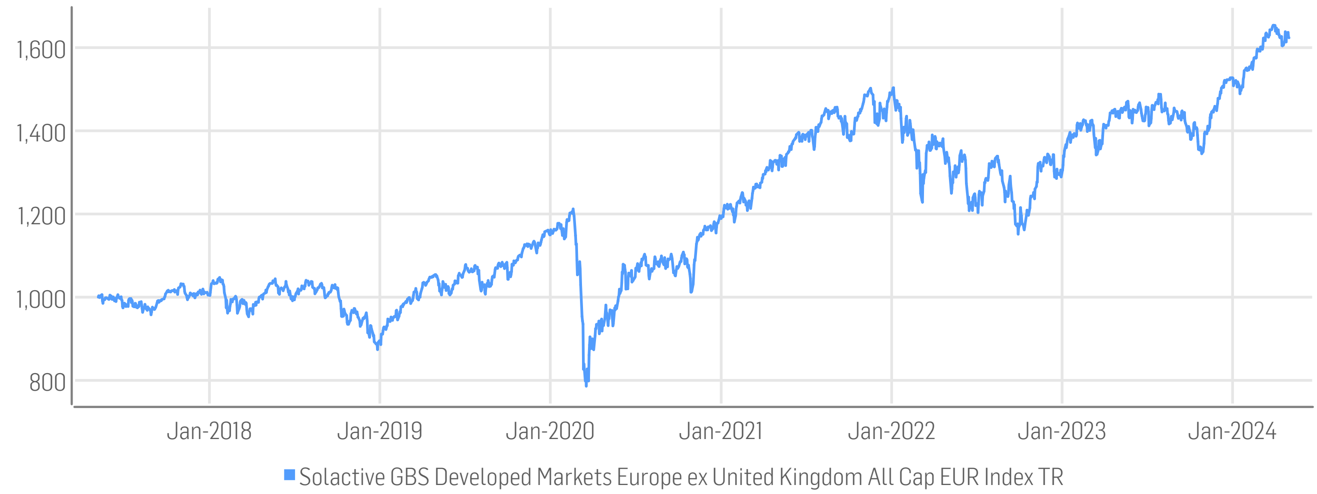
FACTSHEET - AS OF 01-May-2024
Solactive GBS Developed Markets Europe ex United Kingdom All Cap EUR Index TR

DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom All Cap Index 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 excluding the United Kingdom. It is weighted by free-float market capitalization and the number of constituents is floating.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0E12	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEBACET	Last Price	1623.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 9:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	922		

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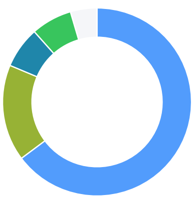
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.80%	5.09%	16.20%	12.20%	6.28%	62.35%
Performance (p.a.)						7.19%
Volatility (p.a.)	10.84%	8.73%	8.69%	10.34%	9.02%	16.00%
High	1653.32	1653.82	1653.82	1653.82	1653.82	1653.82
Low	1604.22	1544.95	1392.74	1344.90	1489.00	786.05
Sharpe Ratio*	-2.19	2.11	3.65	0.82	1.75	0.21
Max. Drawdown	-2.97%	-3.00%	-3.00%	-9.63%	-3.00%	-35.15%
VaR 95 \ 99				-17.9% \ -22.2%		-24.8% \ -50.2%
CVaR 95 \ 99				-22.1% \ -33.1%		-39.9% \ -69.1%

* 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

- EUR 64.8%
- CHF 16.6%
- SEK 7.1%
- DKK 7.0%
- Others 4.5%



COMPOSITION BY COUNTRIES

- FR 20.4%
- CH 17.1%
- DE 16.3%
- NL 12.6%
- Others 33.5%

TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.45%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.83%
NESTLE SA	NESN SE Equity	CH	CHF	2.92%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.35%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.11%
SAP SE	SAP GY Equity	DE	EUR	2.02%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.84%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.79%
SIEMENS AG	SIE GY Equity	DE	EUR	1.52%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.35%

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