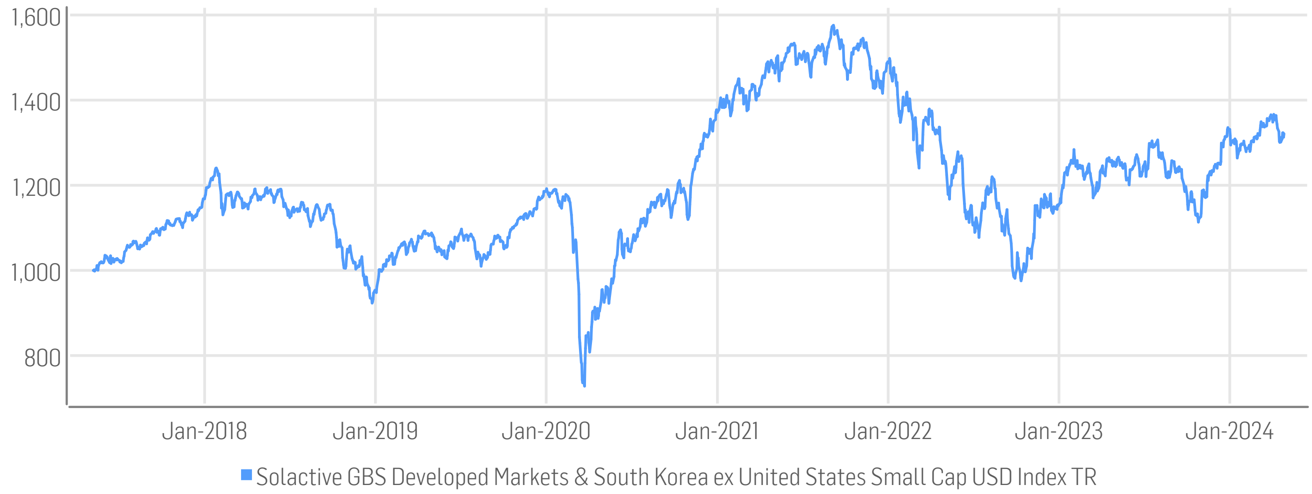
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Developed Markets & South Korea ex United States Small Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets & South Korea ex United States Small 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Developed Markets and South Korea excluding the United States. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0JY13 / SL0JY1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SKUSCUT	Last Price	1321.09
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	2302		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.92%	1.83%	17.89%	6.19%	-0.74%	32.11%
Performance (p.a.)						4.08%
Volatility (p.a.)	11.94%	9.94%	12.64%	12.81%	10.70%	15.78%
High	1366.44	1366.44	1366.44	1366.44	1366.44	1575.96
Low	1300.66	1278.82	1125.08	1113.37	1263.86	728.04
Sharpe Ratio*	-2.98	0.23	2.72	0.08	-0.71	-0.08
Max. Drawdown	-4.81%	-4.81%	-5.36%	-14.78%	-5.06%	-41.31%
VaR 95 \ 99				-18.5% \ -30.3%		-24.7% \ -45.6%
CVaR 95 \ 99				-27.6% \ -30.9%		-38.2% \ -65.1%

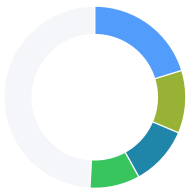
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 26.4%
- JPY 20.2%
- GBP 11.6%
- CAD 10.9%
- Others 30.9%

COMPOSITION BY COUNTRIES

- JP 20.2%
- CA 11.1%
- GB 10.6%
- FR 8.9%
- Others 49.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.93%
RHEINMETALL AG	RHM GY Equity	DE	EUR	0.89%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.71%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	0.69%
COMMERZBANK AG	CBK GY Equity	DE	EUR	0.58%
SONOVA HOLDING AG	SOON SE Equity	CH	CHF	0.50%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.50%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.47%
EDENRED	EDEN FP Equity	FR	EUR	0.43%
NN GROUP NV	NN NA Equity	NL	EUR	0.41%

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