FACTSHEET - AS OF 07-May-2024
Solactive GBS Developed Markets & South Korea ex United States Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets & South Korea ex United States 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 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	DE000SL0JYY5 / SL0JYY	Base Value / Base Date	719.46 Points / 08.05.2006
Bloomberg / Reuters	/ .SKULMCUT	Last Price	1555.15
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	1166		

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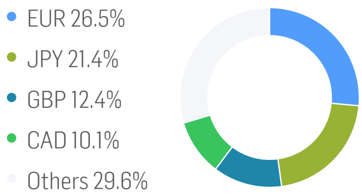
STATISTICS

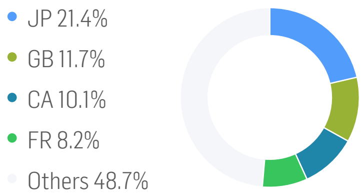
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.18%	6.30%	16.49%	13.34%	5.49%	116.16%
Performance (p.a.)						4.38%
Volatility (p.a.)	11.74%	9.58%	10.08%	11.47%	9.84%	17.33%
High	1555.15	1556.90	1556.90	1556.90	1556.90	1556.90
Low	1481.45	1455.27	1321.02	1270.49	1418.07	370.57
Sharpe Ratio*	0.86	2.38	3.08	0.72	1.11	-0.05
Max. Drawdown	-4.31%	-4.85%	-4.85%	-11.53%	-4.85%	-59.61%
VaR 95 \ 99				-19.4% \ -28.3%		-26.5% \ -48.5%
CVaR 95 \ 99				-24.8% \ -31.4%		-42.7% \ -75.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.03%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.82%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.45%
NESTLE SA	NESN SE Equity	CH	CHF	1.36%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.33%
SHELL PLC	SHEL LN Equity	GB	GBP	1.17%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.14%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.11%
SAP SE	SAP GY Equity	DE	EUR	0.96%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.94%

DISCLAIMER