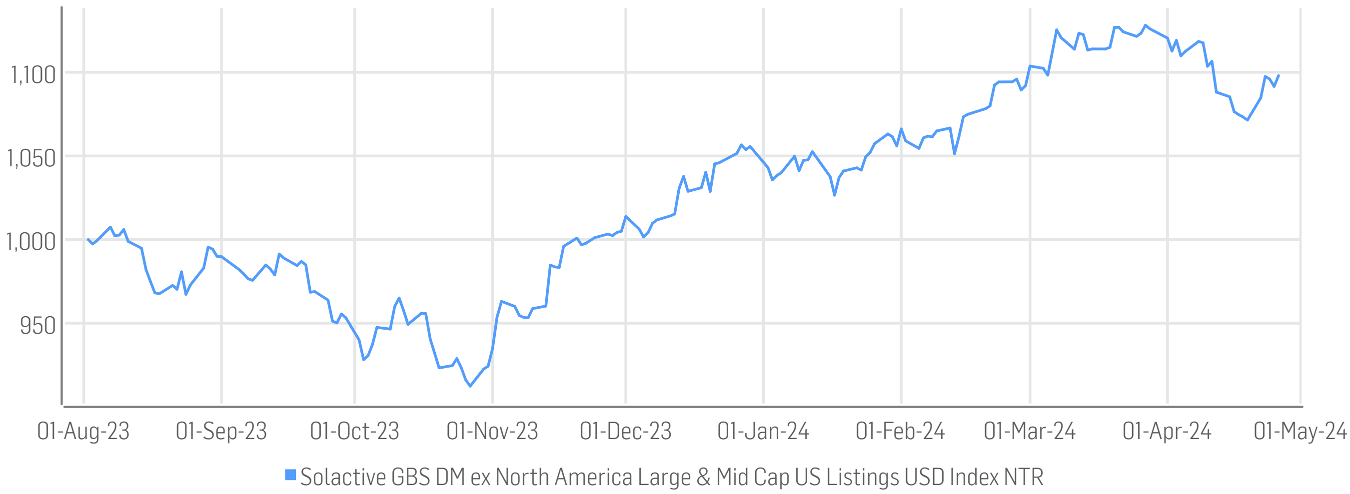
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS DM ex North America Large & Mid Cap US Listings USD Index NTR

DESCRIPTION

The Solactive GBS DM ex North America Large & Mid Cap US Listings USD Index NTR intends to track the performance of the large and mid cap companies in the Solactive GBS Developed Markets ex North America Large & Mid Cap Index represented by their corresponding US listing. The eligible universe comprises ordinary listings and Level I, II & III ADRs traded on regulated United States stock exchanges and OTC. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LH2	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXACOUN	Last Price	1098.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2023
Index Members	404		

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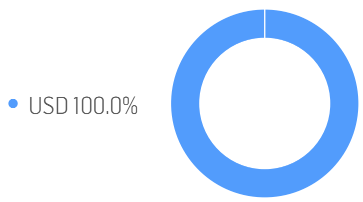
STATISTICS

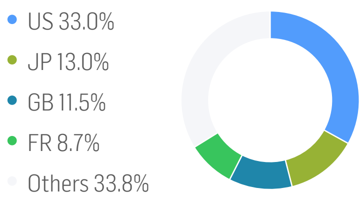
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.67%	3.85%	20.35%		4.02%	9.80%
Performance (p.a.)						13.59%
Volatility (p.a.)	11.40%	10.51%	11.26%		10.69%	11.67%
High	1128.16	1128.16	1128.16		1128.16	1128.16
Low	1071.44	1051.32	922.60		1026.53	912.35
Sharpe Ratio*	-2.93	1.07	3.58		0.70	0.71
Max. Drawdown	-5.03%	-5.03%	-5.03%		-5.03%	-9.44%
VaR 95 \ 99						-20.1% \ -26.5%
CVaR 95 \ 99						-23.3% \ -26.6%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO-NORDISK A/S-SPONS ADR	NVO UN Equity	DK	USD	2.95%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	2.66%
NESTLE SA-SPONS ADR	NSRGY UV Equity	CH	USD	1.98%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.89%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	1.76%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	1.65%
LVMH MOET HENNESSY-UNSP ADR	LVMUY UV Equity	FR	USD	1.61%
NOVARTIS AG-ADR	NVS UN Equity	CH	USD	1.43%
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	1.40%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.25%

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