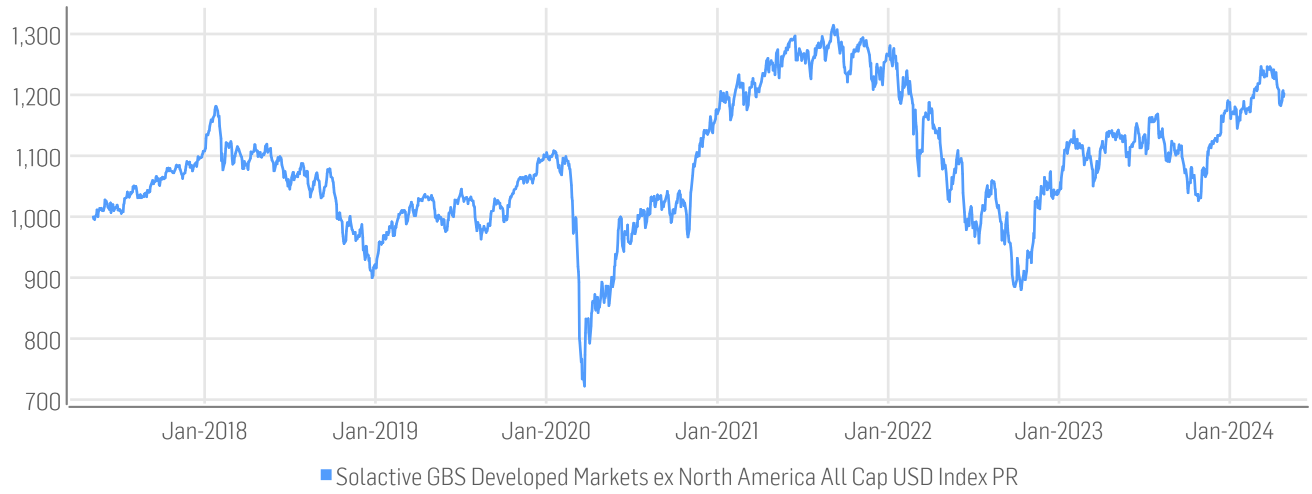
FACTSHEET - AS OF 26-Apr-2024
Solactive GBS Developed Markets ex North America All Cap USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets ex North America All Cap USD Index PR 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 Markets excluding North America. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA4FV
Bloomberg / Reuters	/ .SXAACUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Members	3093

Base Value / Base Date	1000 Points / 08.05.2017
Last Price	1202.18
Dividends	Not included
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2017

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.55%	2.23%	16.80%	6.73%	1.22%	20.22%
Performance (p.a.)						2.68%
Volatility (p.a.)	11.43%	9.61%	10.95%	11.66%	10.19%	14.84%
High	1246.41	1246.65	1246.65	1246.65	1246.65	1314.38
Low	1182.44	1169.41	1030.86	1026.42	1145.11	722.14
Sharpe Ratio*	-3.58	0.42	2.90	0.13	-0.15	-0.18
Max. Drawdown	-5.13%	-5.15%	-5.15%	-12.17%	-5.15%	-38.88%
VaR 95 \ 99				-19.4% \ -28.1%		-23.1% \ -43.1%
CVaR 95 \ 99				-25.3% \ -31.0%		-36.0% \ -60.8%

* 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 31.6%
- JPY 24.8%
- GBP 14.4%
- CHF 8.1%
- Others 21.2%

COMPOSITION BY COUNTRIES

- JP 24.8%
- GB 13.6%
- FR 9.9%
- CH 8.3%
- Others 43.3%

TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.12%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.90%
NESTLE SA	NESN SE Equity	CH	CHF	1.42%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.34%
SHELL PLC	SHEL LN Equity	GB	GBP	1.25%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.18%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.16%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.03%
SAP SE	SAP GY Equity	DE	EUR	1.00%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.89%

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