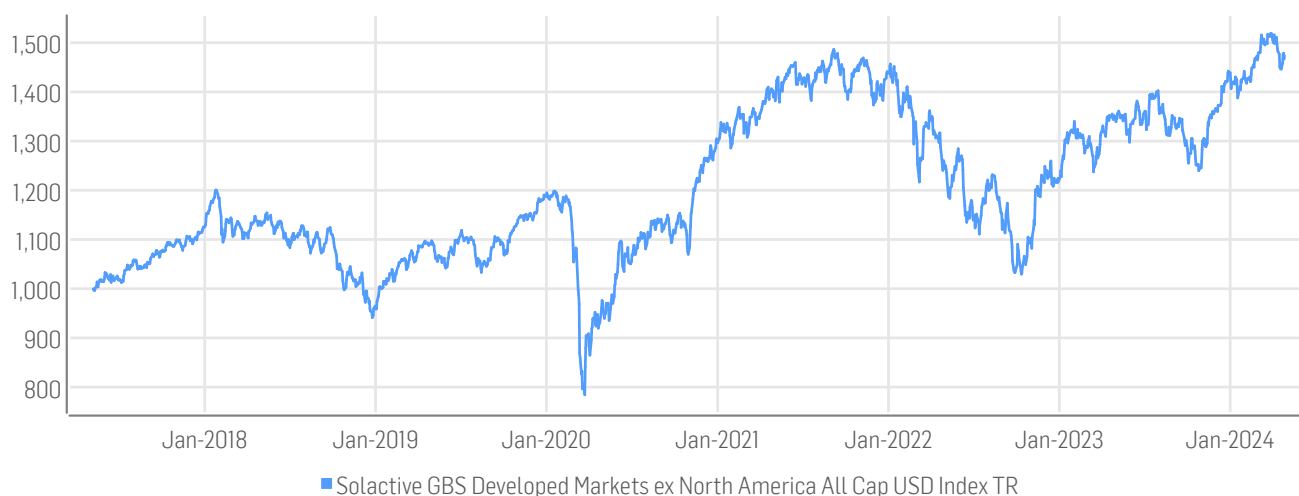


# Solactive GBS Developed Markets ex North America All Cap USD Index TR

## DESCRIPTION

The Solactive GBS Developed Markets ex North America All 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 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 total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |              |                        |   |
|---------------------|--------------|------------------------|---|
| ISIN / WKN          | SLA4FW       | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SXAACUT   | Last Price             | 1473.72                                     |
| 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       | 3093         |                        |   |

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

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.93%  | 3.39%   | 18.53%  | 10.02%          | 2.43%   | 47.37%          |
| Performance (p.a.) |         |         |         |                 |         | 5.72%           |
| Volatility (p.a.)  | 11.50%  | 9.65%   | 10.96%  | 11.68%          | 10.22%  | 14.84%          |
| High               | 1518.88 | 1518.88 | 1518.88 | 1518.88         | 1518.88 | 1518.88         |
| Low                | 1446.34 | 1417.60 | 1245.43 | 1239.88         | 1387.71 | 784.40          |
| Sharpe Ratio*      | -3.10   | 0.95    | 3.27    | 0.42            | 0.23    | 0.03            |
| Max. Drawdown      | -4.78%  | -4.78%  | -4.78%  | -11.59%         | -4.78%  | -34.67%         |
| VaR 95 \ 99        |         |         |         | -19.4% \ -27.8% |         | -22.9% \ -43.1% |
| CVaR 95 \ 99       |         |         |         | -25.2% \ -30.9% |         | -35.9% \ -60.5% |

\* 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).

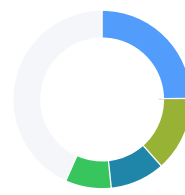
## COMPOSITION BY CURRENCIES

- 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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