

## Solactive GBS Developed Markets ex United States Large & Mid Cap USD Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets ex United States Large & Mid Cap USD Index NTR 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 excluding the United States. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4HP8 / SLA4HP | Base Value / Base Date | 766.82 Points / 08.05.2006                  |
| Bloomberg / Reuters | /.SXULMCUN            | Last Price             | 1475.53                                     |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | Net 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       | 1028                  |                        |   |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.49%  | 4.69%   | 14.95%  | 9.12%           | 2.64%   | 92.42%          |
| Performance (p.a.) |         |         |         |                 |         | 3.72%           |
| Volatility (p.a.)  | 8.82%   | 9.44%   | 10.52%  | 11.25%          | 9.40%   | 17.43%          |
| High               | 1518.87 | 1518.87 | 1518.87 | 1518.87         | 1518.87 | 1518.87         |
| Low                | 1475.53 | 1389.54 | 1244.08 | 1244.08         | 1389.54 | 391.30          |
| Sharpe Ratio*      | -2.49   | 1.60    | 2.60    | 0.35            | 0.41    | -0.09           |
| Max. Drawdown      | -2.85%  | -2.85%  | -3.51%  | -11.27%         | -3.36%  | -59.59%         |
| VaR 95 \ 99        |         |         |         | -18.3% \ -27.9% |         | -26.2% \ -49.1% |
| CVaR 95 \ 99       |         |         |         | -24.0% \ -31.2% |         | -42.9% \ -75.5% |

\* 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).

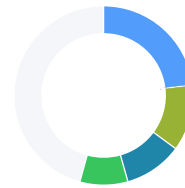
## COMPOSITION BY CURRENCIES

- EUR 27.9%
- JPY 23.1%
- GBP 12.6%
- CAD 10.5%
- Others 25.9%



## COMPOSITION BY COUNTRIES

- JP 23.1%
- GB 12.0%
- CA 10.5%
- FR 8.7%
- Others 45.7%



## TOP COMPONENTS AS OF 15-Apr-2024

| Company                             | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NOVO NORDISK A/S                    | NOVOB DC Equity | DK      | DKK      | 2.14%            |
| ASML HOLDING NV                     | ASML NA Equity  | NL      | EUR      | 2.06%            |
| TOYOTA MOTOR CORP                   | 7203 JT Equity  | JP      | JPY      | 1.50%            |
| NESTLE SA                           | NESN SE Equity  | CH      | CHF      | 1.45%            |
| SHELL PLC                           | SHEL LN Equity  | GB      | GBP      | 1.27%            |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity    | FR      | EUR      | 1.18%            |
| ASTRAZENECA PLC                     | AZN LN Equity   | GB      | GBP      | 1.11%            |
| NOVARTIS AG                         | NOVN SE Equity  | CH      | CHF      | 1.02%            |
| SAP SE                              | SAP GY Equity   | DE      | EUR      | 1.01%            |
| ROCHE HOLDING AG                    | ROG SE Equity   | CH      | CHF      | 0.93%            |

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