

FACTSHEET - AS OF 21-Oct-2021

Solactive GBS Custom Weight Pangeas Index NTR

DESCRIPTION

The Solactive GBS Custom Weight PANGEAS Index NTR aims to track the performances of a basket of securities representing a custom exposure to world macro areas.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBBB8 / SLOBBB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLPANGN Index/ .SOLPANGN	Last Price	1550.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	2906		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.42%	2.98%	9.04%	32.90%	20.94%	55.06%
Performance (p.a.)	-	-	-	-	-	10.35%
Volatility (p.a.)	10.64%	8.74%	8.92%	10.55%	9.89%	15.32%
High	1550.67	1550.67	1550.67	1550.67	1550.67	1550.67
Low	1481.39	1481.39	1394.40	1133.40	1277.91	868.18
Sharpe Ratio	4.80	1.51	2.21	3.22	2.74	0.71
Max. Drawdown	-2.73%	-3.99%	-3.99%	-4.29%	-4.29%	-33.43%
VaR 95 \ 99				-18.0% \ -28.5%		-21.1% \ -47.1%
CVaR 95 \ 99				-25.0% \ -34.4%		-38.9% \ -80.3%

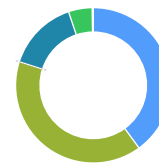
Composition by Currencies

- USD 43.1%
- EUR 19.8%
- GBP 9.3%
- CHF 5.3%
- JPY 4.9%
- Others 17.7%



Composition by Regions

- Western Europe 40.0%
- North America 40.0%
- Emerging Market 14.9%
- Japan 4.9%
- Other Developed Market 0.1%
- Frontiers Market 0.1%



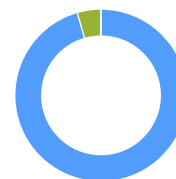
Composition by Sectors

- Technology 22.0%
- Finance 18.1%
- Healthcare 12.0%
- Consumer Non-Cyclicals 11.2%
- Industrials 9.6%
- Consumer Cyclical 7.0%
- Non-Energy Materials 6.0%
- Energy 4.3%
- Others 9.8%



Composition by Market Cap*

- Large 95.5%
- Mid 4.4%
- Small 0.1%



* Capitalisations: large cap: > 10bn; mid cap: 2-10bn; small cap: 0.3 - 2bn; micro cap: 0.05 - 0.3; nano cap: < 0.05

TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	2.57%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.38%
AMAZON.COM INC	AMZN UW Equity	US	USD	1.53%
NESTLE SA	NESN SE Equity	CH	CHF	1.22%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.16%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.99%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.92%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.87%
FACEBOOK INC	FB UW Equity	US	USD	0.84%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.82%

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