

Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP Index (JH NTR)

DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP Index (JH 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 Europe excluding the United Kingdom. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

HISTORICAL PERFORMANCE



CHARACTERISTICS

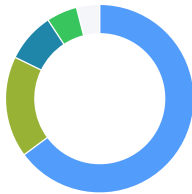
ISIN / WKN	DE000SLOBRX8 / SLOBRX	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SEBLMJBJ	Last Price	1738.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	362		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.10%	1.31%	5.86%	27.84%	14.72%	73.85%
Performance (p.a.)	-	-	-	-	-	8.94%
Volatility (p.a.)	12.05%	10.50%	11.26%	12.63%	11.45%	16.31%
High	1744.74	1777.63	1777.63	1777.63	1777.63	1777.63
Low	1668.85	1668.85	1603.95	1312.04	1484.12	834.20
Sharpe Ratio	0.09	0.50	1.05	2.18	1.56	0.50
Max. Drawdown	-4.35%	-6.12%	-6.12%	-6.12%	-6.12%	-27.92%
VaR 95 \ 99				-19.1% \ -28.0%		-23.7% \ -48.8%
CVaR 95 \ 99				-25.3% \ -40.8%		-38.4% \ -65.8%

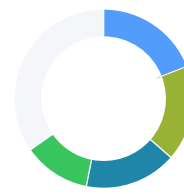
COMPOSITION BY CURRENCIES

- EUR 64.8%
- CHF 17.4%
- SEK 8.5%
- DKK 5.3%
- Others 4.0%



COMPOSITION BY COUNTRIES

- FR 19.1%
- CH 17.3%
- DE 16.7%
- NL 12.2%
- Others 34.7%



TOP COMPONENTS AS OF 22-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.02%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.95%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.41%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.36%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.06%
SAP SE	SAP GY Equity	DE	EUR	1.69%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.60%
SIEMENS AG	SIE GY Equity	DE	EUR	1.56%
SANOFI SA	SAN FP Equity	FR	EUR	1.28%

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