

# Solactive GBS Developed Markets Europe and Pacific Custom Large Cap 10% Capped Index NTR

## DESCRIPTION

The Solactive GBS Developed Markets Europe and Pacific Custom Large Cap 10% Capped Index intends to track the performance of a custom large cap segment covering approximately the largest 70% of the free-float market capitalization in the developed European and Pacific markets. It is weighted by free-float market capitalization and the number of constituents is floating.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                  |                        |                                             |
|---------------------|------------------|------------------------|---------------------------------------------|
| ISIN / WKN          | SLORAL           | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | / .SECL10CN      | Last Price             | 2860.53                                     |
| Index Calculator    | Solactive AG     | Dividends              | Reinvested                                  |
| Index Type          | Net Total Return | Calculation            | 9:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency      | CAD              | History                | Available daily back to 08.05.2006          |
| Index Members       | 363              |                        |                                             |

FACTSHEET - AS OF 29-Aug-2025

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## STATISTICS

| CAD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.79%   | 4.87%   | 8.20%   | 14.65%          | 15.97%  | 186.05%         |
| Performance (p.a.) |         |         |         |                 |         | 5.59%           |
| Volatility (p.a.)  | 9.72%   | 9.71%   | 17.54%  | 14.53%          | 15.91%  | 14.09%          |
| High               | 2923.85 | 2923.85 | 2923.85 | 2923.85         | 2923.85 | 2923.85         |
| Low                | 2742.36 | 2685.31 | 2309.40 | 2309.40         | 2309.40 | 595.43          |
| Max. Drawdown      | -2.17%  | -2.81%  | -15.20% | -15.20%         | -15.20% | -48.70%         |
| VaR 95 \ 99        |         |         |         | -16.3% \ -38.5% |         | -21.3% \ -39.1% |
| CVaR 95 \ 99       |         |         |         | -35.9% \ -85.4% |         | -34.5% \ -59.8% |

## COMPOSITION BY CURRENCIES

- EUR 33.8%
- JPY 25.1%
- GBp 14.8%
- CHF 9.7%
- Others 16.6%



## COMPOSITION BY COUNTRIES

- JP 25.1%
- GB 14.4%
- DE 10.7%
- FR 10.5%
- Others 39.3%



## TOP COMPONENTS AS OF 29-Aug-2025

| Company           | Ticker         | Country | Currency | Index Weight (%) |
|-------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV   | ASML NA Equity | NL      | EUR      | 1.82%            |
| SAP SE            | SAP GY Equity  | DE      | EUR      | 1.76%            |
| NESTLE SA         | NESN SE Equity | CH      | CHF      | 1.54%            |
| NOVARTIS AG       | NOVN SE Equity | CH      | CHF      | 1.52%            |
| ASTRAZENECA PLC   | AZN LN Equity  | GB      | GBp      | 1.51%            |
| ROCHE HOLDING AG  | ROG SE Equity  | CH      | CHF      | 1.45%            |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB      | GBp      | 1.41%            |
| SHELL PLC         | SHEL LN Equity | GB      | GBp      | 1.37%            |
| TOYOTA MOTOR CORP | 7203 JT Equity | JP      | JPY      | 1.30%            |
| SIEMENS AG        | SIE GY Equity  | DE      | EUR      | 1.30%            |

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