

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

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	SLORAM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SECL10CT	Last Price	3222.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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 11-Sep-2025

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.19%	8.00%	9.29%	18.62%	19.05%	222.30%
Performance (p.a.)						6.24%
Volatility (p.a.)	9.74%	10.12%	17.38%	14.45%	15.63%	14.09%
High	3222.98	3222.98	3222.98	3222.98	3222.98	3222.98
Low	3123.23	2958.79	2538.52	2538.52	2538.52	603.22
Max. Drawdown	-2.97%	-2.97%	-15.11%	-15.11%	-15.11%	-48.18%
VaR 95 \ 99				-16.0% \ -38.4%		-21.2% \ -39.1%
CVaR 95 \ 99				-35.1% \ -85.4%		-34.4% \ -59.8%

COMPOSITION BY CURRENCIES

- EUR 33.7%
- JPY 25.3%
- GBp 14.9%
- CHF 9.6%
- Others 16.4%



COMPOSITION BY COUNTRIES

- JP 25.3%
- GB 14.5%
- FR 10.5%
- DE 10.4%
- Others 39.3%



TOP COMPONENTS AS OF 11-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.94%
SAP SE	SAP GY Equity	DE	EUR	1.65%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.52%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.52%
NESTLE SA	NESN SE Equity	CH	CHF	1.49%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.49%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.48%
SHELL PLC	SHEL LN Equity	GB	GBp	1.32%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.29%
SIEMENS AG	SIE GY Equity	DE	EUR	1.24%

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