

FACTSHEET - AS OF 01-Dec-2021

Solactive GBS Developed Markets Eurozone All Cap USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets Eurozone All Cap USD Index PR 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 all cap covering approximately the largest 100% of the free-float market capitalization in the developed Eurozone. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

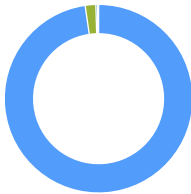
ISIN / WKN	DE000SLA4080 / SLA408	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEZACUP	Last Price	1227.46
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	704		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.20%	-6.27%	-4.51%	10.51%	9.11%	35.31%
Performance (p.a.)	-	-	-	-	-	11.09%
Volatility (p.a.)	16.28%	15.33%	14.49%	14.15%	14.15%	21.57%
High	1299.72	1309.68	1309.68	1309.68	1309.68	1309.68
Low	1194.54	1194.54	1194.54	1091.85	1106.07	656.51
Sharpe Ratio	-2.51	-1.52	-0.63	0.73	0.68	0.50
Max. Drawdown	-8.09%	-8.79%	-8.79%	-8.79%	-8.79%	-38.57%
VaR 95 \ 99				-27.2% \ -40.8%		-32.1% \ -65.8%
CVaR 95 \ 99				-35.3% \ -45.1%		-56.0% \ -107.5%

COMPOSITION BY CURRENCIES

- EUR 97.7%
- USD 1.8%
- AUD 0.3%
- CHF 0.1%
- Others 0.1%



COMPOSITION BY COUNTRIES

- FR 29.7%
- DE 26.1%
- NL 17.8%
- ES 7.1%
- Others 19.3%



TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.33%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.26%
SIEMENS AG	SIE GY Equity	DE	EUR	2.13%
SAP SE	SAP GY Equity	DE	EUR	2.10%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.98%
SANOFI SA	SAN FP Equity	FR	EUR	1.66%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.61%
L OREAL SA	OR FP Equity	FR	EUR	1.51%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.46%
DAIMLER AG	DAI GY Equity	DE	EUR	1.30%

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