

FACTSHEET - AS OF 05-May-2021

Solactive GBS Developed Markets Eurozone All Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

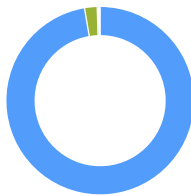
ISIN / WKN	DE000SLA41A8 / SLA41A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEZACUN	Last Price	1348.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	651		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.09%	9.47%	27.38%	55.54%	10.86%	43.40%
Performance (p.a.)	-	-	-	-	-	16.97%
Volatility (p.a.)	13.18%	12.89%	14.81%	19.89%	13.66%	23.01%
High	1357.73	1357.73	1357.73	1357.73	1357.73	1357.73
Low	1295.29	1223.59	1058.42	821.36	1196.64	698.45
Sharpe Ratio	4.76	3.43	4.27	2.83	2.55	0.73
Max. Drawdown	-2.24%	-4.01%	-4.67%	-10.38%	-4.67%	-38.45%
VaR 95 \ 99				-31.3% \ -64.3%		-33.6% \ -69.8%
CVaR 95 \ 99				-46.7% \ -69.7%		-60.2% \ -113.5%

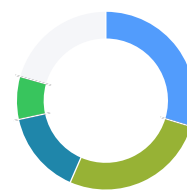
Composition by Currencies

- EUR 97.3%
- USD 2.2%
- AUD 0.2%
- GBP 0.1%
- Others 0.2%



Composition by Countries

- FR 29.7%
- DE 26.9%
- NL 15.1%
- ES 7.8%
- Others 20.6%



TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.13%
SAP SE	SAP GY Equity	DE	EUR	2.22%
SIEMENS AG	SIE GY Equity	DE	EUR	2.15%
TOTAL SE	FP FP Equity	FR	EUR	1.97%
SANOFI SA	SAN FP Equity	FR	EUR	1.75%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.74%
L OREAL SA	OR FP Equity	FR	EUR	1.38%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.37%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.35%

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