

## FACTSHEET - AS OF 05-May-2021

# Solactive GBS Developed Markets Europe All Cap USD Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets Europe 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 European market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

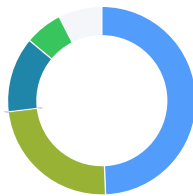
ISIN / WKN	DE000SLA4G94 / SLA4G9	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUACUN	Last Price	1365.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1417		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.23%	9.03%	24.78%	47.91%	10.07%	39.68%
Performance (p.a.)	-	-	-	-	-	15.76%
Volatility (p.a.)	12.48%	12.79%	13.75%	18.26%	13.11%	21.46%
High	1369.70	1369.70	1369.70	1369.70	1369.70	1369.70
Low	1309.82	1247.34	1094.14	879.13	1225.70	744.00
Sharpe Ratio	5.25	3.27	4.11	2.65	2.45	0.72
Max. Drawdown	-1.84%	-4.12%	-4.43%	-9.48%	-4.43%	-36.57%
VaR 95 \ 99				-28.8% \ -58.6%		-29.9% \ -63.7%
CVaR 95 \ 99				-43.9% \ -65.6%		-57.3% \ -112.3%

### Composition by Currencies

- EUR 49.4%
- GBP 23.7%
- CHF 12.9%
- SEK 6.5%
- Others 7.5%



### Composition by Countries

- GB 22.3%
- FR 14.9%
- DE 13.4%
- CH 13.0%
- Others 36.4%



### TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	2.64%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.12%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.83%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.60%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.57%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.20%
SAP SE	SAP GY Equity	DE	EUR	1.11%
SIEMENS AG	SIE GY Equity	DE	EUR	1.08%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.07%
TOTAL SE	FP FP Equity	FR	EUR	0.99%

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