FACTSHEET - AS OF 25-Apr-2024
Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the developed European market excluding the United Kingdom. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA4L30 / SLA4L3
Bloomberg / Reuters	/ .SEBLMCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	349

Base Value / Base Date	736.54 Points / 08.05.2006
Last Price	1515.13
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

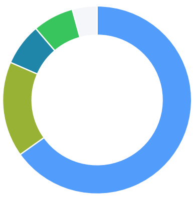
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.25%	3.06%	21.19%	8.71%	2.70%	105.71%
Performance (p.a.)						4.10%
Volatility (p.a.)	12.07%	10.80%	12.20%	13.41%	11.70%	22.33%
High	1568.63	1574.29	1574.29	1574.29	1574.29	1574.29
Low	1495.04	1454.25	1259.45	1250.25	1414.75	372.96
Sharpe Ratio*	-3.18	0.71	3.47	0.26	0.28	-0.05
Max. Drawdown	-4.69%	-5.03%	-5.03%	-12.92%	-5.03%	-62.54%
VaR 95 \ 99				-21.9% \ -29.9%		-34.0% \ -66.1%
CVaR 95 \ 99				-27.2% \ -35.0%		-55.2% \ -91.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- EUR 65.1%
- CHF 16.4%
- DKK 7.2%
- SEK 7.0%
- Others 4.2%



COMPOSITION BY COUNTRIES

- FR 20.3%
- CH 16.8%
- DE 16.3%
- NL 13.1%
- Others 33.6%

TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.96%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.42%
NESTLE SA	NESN SE Equity	CH	CHF	3.37%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.72%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.47%
SAP SE	SAP GY Equity	DE	EUR	2.34%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.11%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.05%
SIEMENS AG	SIE GY Equity	DE	EUR	1.73%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.53%

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