

FACTSHEET - AS OF 25-Oct-2021

Solactive GBS Netherlands Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS Netherlands Large & Mid Cap Index TR 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 Dutch market. It is calculated as a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



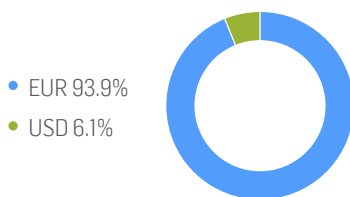
CHARACTERISTICS

ISIN / WKN	DE000SLA4N53 / SLA4N5	Base Value / Base Date	494.38 Points / 08.05.2006
Bloomberg / Reuters	/ .SNLLMCT	Last Price	2024.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	21		

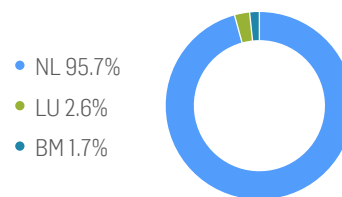
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.15%	9.26%	14.65%	61.59%	39.45%	309.49%
Performance (p.a.)	-	-	-	-	-	9.54%
Volatility (p.a.)	26.10%	18.94%	18.68%	18.07%	18.83%	20.81%
High	2024.42	2078.92	2078.92	2078.92	2078.92	2078.92
Low	1857.74	1852.80	1676.00	1252.82	1451.74	252.17
Sharpe Ratio	-0.48	2.31	1.74	3.50	2.70	0.48
Max. Drawdown	-9.29%	-10.64%	-10.64%	-10.64%	-10.64%	-60.75%
VaR 95 \ 99				-27.5% \ -45.1%		-32.0% \ -61.0%
CVaR 95 \ 99				-38.5% \ -55.3%		-51.0% \ -86.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	36.71%
ADYEN NV	ADYEN NA Equity	NL	EUR	8.90%
ING GROEP NV	INGA NA Equity	NL	EUR	6.65%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	6.14%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	4.86%
STELLANTIS NV	STLA IM Equity	NL	EUR	4.72%
PROSUS NV	PRX NA Equity	NL	EUR	4.19%
ROYAL DSM NV	DSM NA Equity	NL	EUR	4.18%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	3.84%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.15%

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