

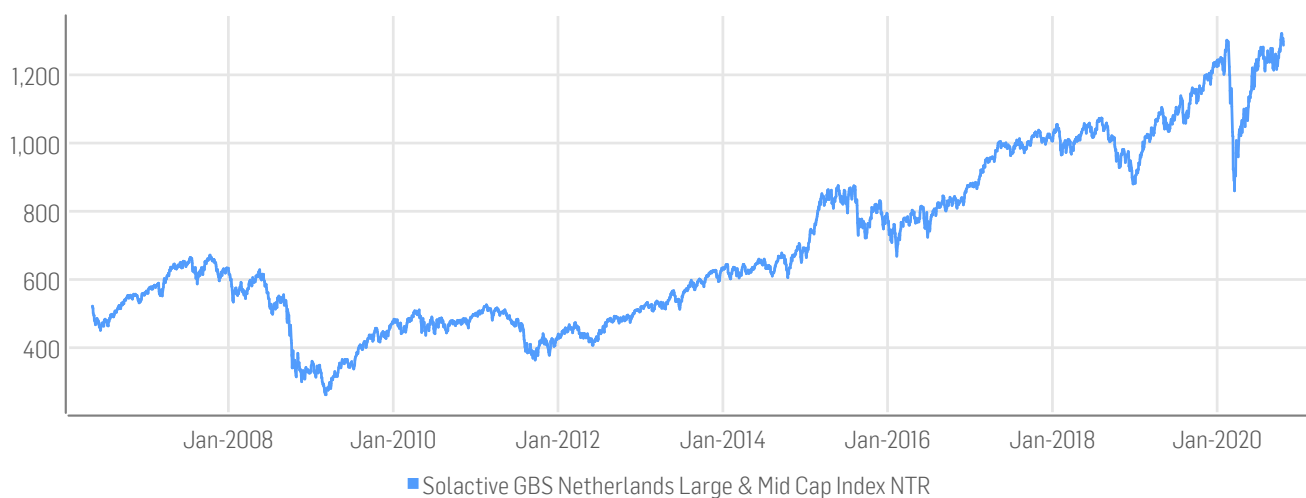
# FACTSHEET - AS OF 21-Oct-2020

## Solactive GBS Netherlands Large & Mid Cap Index NTR

### DESCRIPTION

The Solactive GBS Netherlands Large & Mid Cap 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 Dutch market. It is calculated as a Net Total Return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



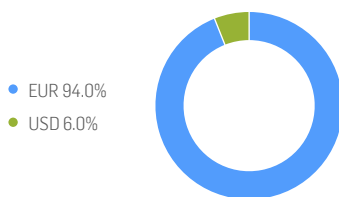
### CHARACTERISTICS

ISIN / WKN	DE000SLA4N61 / SLA4N6	Base Value / Base Date	520.87 Points / 08.05.2006
Bloomberg / Reuters	- / .SNLLMCN	Last Price	1286.77
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	21		

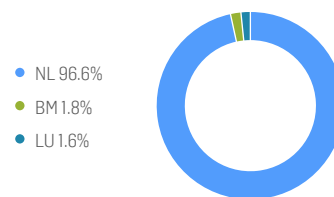
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.81%	0.41%	21.55%	10.98%	5.06%	147.04%
Performance (p.a.)	-	-	-	-	-	6.46%
Volatility (p.a.)	17.37%	18.69%	20.12%	26.42%	28.77%	20.99%
High	1321.55	1321.55	1321.55	1321.55	1321.55	1321.55
Low	1216.11	1211.16	1048.05	859.83	859.83	261.89
Sharpe Ratio	5.73	0.12	2.44	0.44	0.24	0.33
Max. Drawdown	-2.63%	-5.49%	-5.49%	-33.95%	-33.95%	-61.01%
VaR 95 \ 99				-45.1% \ -82.1%		-32.2% \ -62.8%
CVaR 95 \ 99				-72.3% \ -135.3%		-51.9% \ -87.9%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	26.19%
UNILEVER NV	UNA NA Equity	NL	EUR	13.38%
KONINKLIJKE PHILIPS NV	PHIA NA Equity	NL	EUR	7.19%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	6.03%
PROSUS NV	PRX NA Equity	NL	EUR	5.98%
ADYEN NV	ADYEN NA Equity	NL	EUR	5.64%
ING GROEP NV	INGA NA Equity	NL	EUR	4.74%
ROYAL DSM NV	DSM NA Equity	NL	EUR	4.58%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	4.16%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.71%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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