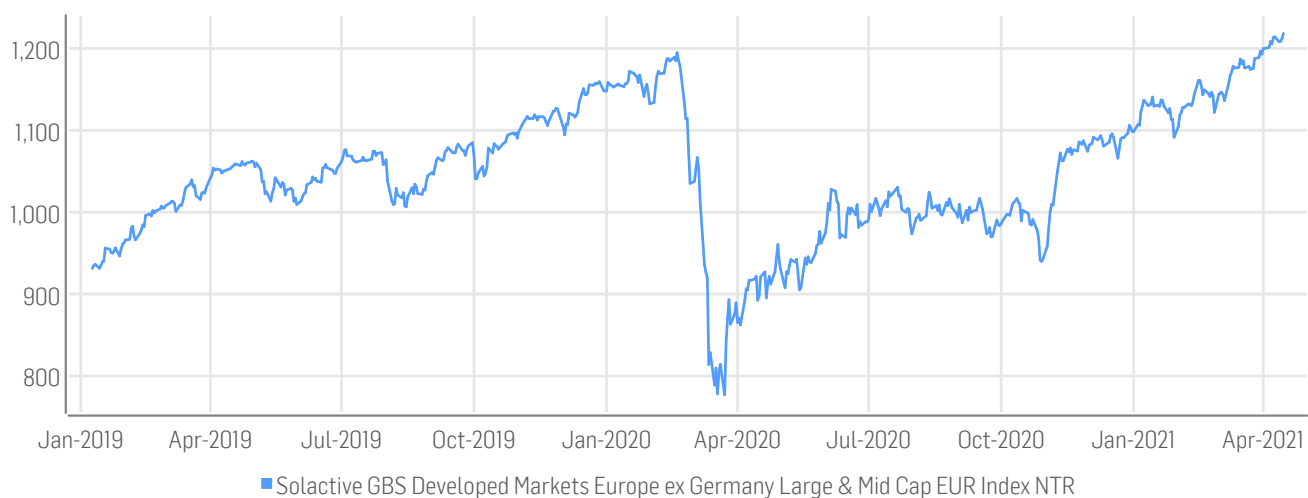


Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap EUR Index NTR

DESCRIPTION

The Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap EUR 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 Germany. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

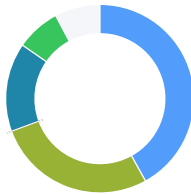
ISIN / WKN	DE000SLA4RV5 / SLA4RV	Base Value / Base Date	659.04 Points / 08.05.2006
Bloomberg / Reuters	/ .SEDLMCEN	Last Price	1218.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	411		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.64%	7.86%	21.57%	31.41%	10.90%	30.82%
Performance (p.a.)	-	-	-	-	-	12.60%
Volatility (p.a.)	7.20%	11.42%	13.82%	17.40%	11.17%	20.13%
High	1218.33	1218.33	1218.33	1218.33	1218.33	1218.33
Low	1174.28	1091.56	940.07	895.38	1091.56	777.05
Sharpe Ratio	5.26	3.20	3.56	1.86	3.92	0.65
Max. Drawdown	-1.07%	-4.00%	-6.20%	-8.78%	-4.30%	-34.97%
VaR 95 \ 99				-30.6% \ -49.2%		-29.2% \ -62.8%
CVaR 95 \ 99				-41.5% \ -61.0%		-55.4% \ -107.4%

Composition by Currencies

- EUR 41.9%
- GBP 27.4%
- CHF 15.3%
- SEK 7.6%
- Others 7.8%



Composition by Countries

- GB 25.8%
- FR 17.0%
- CH 15.2%
- NL 10.1%
- Others 32.0%



TOP COMPONENTS AS OF 15-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	3.64%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.91%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.62%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.27%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.14%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.65%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.43%
TOTAL SE	FP FP Equity	FR	EUR	1.34%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.32%
SANOFI SA	SAN FP Equity	FR	EUR	1.22%

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