

Solactive GBS Developed Markets Europe Investable Universe USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets Europe Investable Universe USD Index PR 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the developed European market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8DV6 / SLA8DV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUIUCUP	Last Price	1238.70
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1291		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.05%	-5.58%	-3.45%	11.51%	9.36%	23.87%
Performance (p.a.)	-	-	-	-	-	4.80%
Volatility (p.a.)	14.50%	14.00%	13.46%	13.40%	13.35%	17.51%
High	1302.44	1312.57	1312.57	1312.57	1312.57	1312.57
Low	1210.28	1210.28	1210.28	1095.25	1118.34	691.84
Sharpe Ratio	-2.74	-1.50	-0.53	0.84	0.74	0.25
Max. Drawdown	-7.08%	-7.79%	-7.79%	-7.79%	-7.79%	-40.65%
VaR 95 \ 99				-26.7% \ -38.8%		-26.2% \ -55.4%
CVaR 95 \ 99				-34.3% \ -42.1%		-44.3% \ -83.9%

COMPOSITION BY CURRENCIES

- EUR 48.9%
- GBP 23.2%
- CHF 13.8%
- SEK 6.7%
- Others 7.4%



COMPOSITION BY COUNTRIES

- GB 21.8%
- FR 14.7%
- CH 13.9%
- DE 12.9%
- Others 36.7%



TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	2.68%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.67%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.20%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.63%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.49%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.39%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.31%
SIEMENS AG	SIE GY Equity	DE	EUR	1.07%
SAP SE	SAP GY Equity	DE	EUR	1.05%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.03%

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