

## Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap UCITS C1 GBP 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 Markets Europe excluding the United Kingdom. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBRW0 / SLOBRW	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SEBLMJBN	Last Price	1440.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	380		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.53%	-3.02%	-11.15%	-12.21%	-17.67%	44.08%
Performance (p.a.)						5.06%
Volatility (p.a.)	21.17%	17.32%	18.05%	19.52%	21.23%	16.81%
High	1571.10	1582.78	1628.93	1783.46	1761.85	1783.46
Low	1440.79	1440.79	1440.79	1432.20	1432.20	833.05
Sharpe Ratio*	-2.46	-0.80	-1.30	-0.75	-1.19	0.17
Max. Drawdown	-8.29%	-8.97%	-11.55%	-19.70%	-18.71%	-27.93%
VaR 95 \ 99				-32.2% \ -54.5%		-25.4% \ -49.1%
CVaR 95 \ 99				-46.6% \ -62.4%		-40.0% \ -65.2%

\* 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 62.4%
- CHF 20.6%
- SEK 7.2%
- DKK 5.6%
- Others 4.2%



## COMPOSITION BY COUNTRIES

- CH 20.6%
- FR 20.6%
- DE 15.1%
- NL 11.4%
- Others 32.3%



## TOP COMPONENTS AS OF 29-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.24%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.05%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.05%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.98%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.92%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.73%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.13%
SAP SE	SAP GY Equity	DE	EUR	1.46%
SANOFI SA	SAN FP Equity	FR	EUR	1.46%
SIEMENS AG	SIE GY Equity	DE	EUR	1.36%

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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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