

FACTSHEET - AS OF 20-Sep-2019

Solactive GBS Developed Markets Eurozone Large & Mid Cap Index PR

DESCRIPTION

The Solactive GBS Developed Markets Eurozone Large & Mid Cap 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Eurozone. It is calculated as a Price Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE*



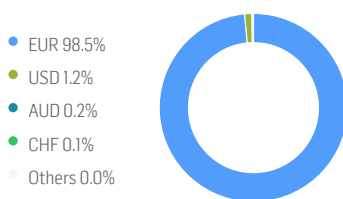
CHARACTERISTICS

ISIN / WKN	DE000SLA40T0 / SLA40T	Base Value / Base Date	944.3 Points / 08.05.2006
Bloomberg / Reuters	- / .SEZLMCP	Last Price	972.33
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	228		

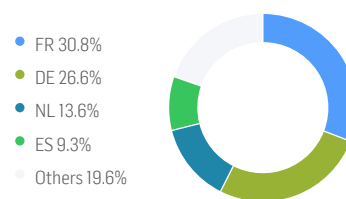
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.1%	2.6%	5.5%	0.7%	16.5%	3.0%
Performance (p.a.)	-	-	-	-	-	0.2%
Volatility (p.a.)	9.9%	13.5%	12.7%	13.6%	12.7%	20.5%
High	972.33	972.33	973.60	973.60	973.60	1133.86
Low	909.98	894.85	894.85	817.16	823.77	436.07
Sharpe Ratio	8.50	0.83	0.94	0.07	1.89	0.03
Max. Drawdown	-1.6%	-7.8%	-8.1%	-15.9%	-8.1%	-61.5%
VaR 95 \ 99				-27.2% \ -33.3%		-32.6% \ -60.1%
CVaR 95 \ 99				-32.6% \ -47.7%		-50.3% \ -81.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
TOTAL SA	FP FP Equity	FR	EUR	3.37%
SAP SE	SAP GY Equity	DE	EUR	2.88%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.53%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.43%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.33%
SANOFI SA	SAN FP Equity	FR	EUR	2.31%
SIEMENS AG	SIE GY Equity	DE	EUR	2.06%
UNILEVER NV	UNA NA Equity	NL	EUR	2.04%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.96%
AIRBUS SE	AIR FP Equity	NL	EUR	1.79%

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