FACTSHEET - AS OF 23-Apr-2024
Solactive GBS Developed Markets Eurozone Large & Mid Cap Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA40U8 / SLA40U	Base Value / Base Date	632.3 Points / 08.05.2006
Bloomberg / Reuters	/ .SEZLMCT	Last Price	1583.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	209		

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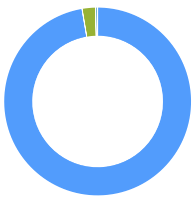
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.01%	8.86%	22.94%	15.58%	9.53%	150.36%
Performance (p.a.)						5.24%
Volatility (p.a.)	9.77%	8.98%	9.05%	10.92%	9.21%	20.34%
High	1599.01	1599.01	1599.01	1599.01	1599.01	1599.01
Low	1549.06	1454.21	1278.44	1278.44	1409.09	320.69
Sharpe Ratio*	-0.41	4.15	5.32	1.09	3.18	0.07
Max. Drawdown	-3.12%	-3.12%	-3.12%	-10.39%	-3.12%	-59.47%
VaR 95 \ 99				-18.4% \ -25.2%		-31.7% \ -59.9%
CVaR 95 \ 99				-24.0% \ -35.3%		-50.2% \ -82.9%

* 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 97.3%
- USD 2.3%
- AUD 0.3%
- HKD 0.1%



COMPOSITION BY COUNTRIES

- FR 30.4%
- DE 24.3%
- NL 19.5%
- ES 8.3%
- Others 17.5%

TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.53%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.12%
SAP SE	SAP GY Equity	DE	EUR	3.55%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.02%
SIEMENS AG	SIE GY Equity	DE	EUR	2.58%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.23%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.10%
L OREAL SA	OR FP Equity	FR	EUR	1.96%
SANOFI SA	SAN FP Equity	FR	EUR	1.95%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.93%

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