

Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

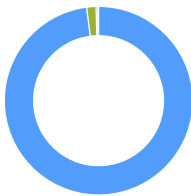
ISIN / WKN	DE000SLA40V6 / SLA40V	Base Value / Base Date	702.58 Points / 08.05.2006
Bloomberg / Reuters	SEZLMCN Index/ .SEZLMCN	Last Price	1275.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	217		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.95%	1.75%	10.50%	34.41%	20.09%	81.58%
Performance (p.a.)	-	-	-	-	-	3.95%
Volatility (p.a.)	12.49%	13.06%	12.37%	14.27%	12.36%	20.87%
High	1298.86	1301.18	1301.18	1301.18	1301.18	1301.18
Low	1244.58	1202.59	1157.31	893.11	1048.99	347.76
Sharpe Ratio	-0.84	0.60	1.86	2.49	2.34	0.21
Max. Drawdown	-4.18%	-4.35%	-4.46%	-9.16%	-4.46%	-59.98%
VaR 95 \ 99				-24.3% \ -38.9%		-32.3% \ -60.8%
CVaR 95 \ 99				-34.0% \ -46.0%		-51.8% \ -85.7%

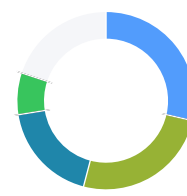
COMPOSITION BY CURRENCIES

- EUR 98.0%
- USD 1.6%
- AUD 0.3%
- CHF 0.1%
- Others 0.1%



COMPOSITION BY COUNTRIES

- FR 28.6%
- DE 25.5%
- NL 18.4%
- ES 7.6%
- Others 20.0%



TOP COMPONENTS AS OF 24-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.46%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.54%
SAP SE	SAP GY Equity	DE	EUR	2.58%
SIEMENS AG	SIE GY Equity	DE	EUR	2.53%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.22%
SANOFI SA	SAN FP Equity	FR	EUR	1.89%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.70%
L OREAL SA	OR FP Equity	FR	EUR	1.69%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.67%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.45%

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