

## Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



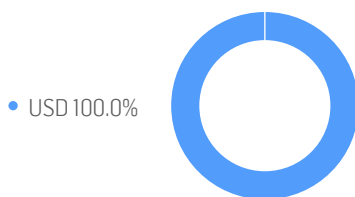
### CHARACTERISTICS

ISIN / WKN	DE000SLA4GE4 / SLA4GE	Base Value / Base Date	597.11 Points / 08.05.2006
Bloomberg / Reuters	SEULMCET Index/ .SEULMCET	Last Price	1340.78
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	1		

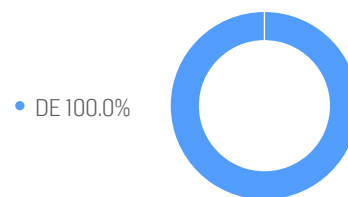
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.57%	-0.09%	4.45%	21.87%	20.81%	124.54%
Performance (p.a.)	-	-	-	-	-	5.34%
Volatility (p.a.)	15.23%	13.12%	12.11%	12.02%	11.99%	19.09%
High	1403.84	1403.84	1403.84	1403.84	1403.84	1403.84
Low	1330.64	1292.02	1264.42	1077.19	1102.96	306.86
Sharpe Ratio	-1.11	0.02	0.81	1.89	1.96	0.31
Max. Drawdown	-5.21%	-5.21%	-5.21%	-5.21%	-5.21%	-57.59%
VaR 95 \ 99				-24.0% \ -37.6%		-29.5% \ -57.3%
CVaR 95 \ 99				-33.0% \ -49.4%		-47.7% \ -81.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 29-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE GBS DEVELOPED MARKETS EUROPE LARGE & MID CAP USD INDEX TR		DE	USD	100.00%

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