

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	1388.41
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	449		

FACTSHEET - AS OF 29-Sep-2023
Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index TR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.77%	-2.18%	0.69%	15.43%	9.35%	132.52%
Performance (p.a.)						4.97%
Volatility (p.a.)	9.40%	10.93%	10.13%	12.54%	11.61%	18.77%
High	1422.63	1448.38	1448.38	1448.38	1448.38	1448.38
Low	1378.35	1374.78	1374.78	1152.79	1269.65	306.86
Sharpe Ratio*	-2.49	-1.14	-0.25	0.94	0.76	0.06
Max. Drawdown	-3.11%	-4.84%	-4.84%	-5.99%	-5.99%	-57.59%
VaR 95 \ 99				-18.7% \ -37.3%		-28.9% \ -56.5%
CVaR 95 \ 99				-28.6% \ -45.9%		-46.7% \ -78.4%

* 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 48.7%
- GBP 23.7%
- CHF 13.9%
- SEK 5.2%
- Others 8.5%



COMPOSITION BY COUNTRIES

- GB 22.7%
- FR 15.7%
- CH 14.1%
- DE 12.2%
- Others 35.3%



TOP COMPONENTS AS OF 29-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	3.26%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.13%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.52%
SHELL PLC	SHEL LN Equity	GB	GBP	2.31%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.19%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.18%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.13%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.08%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.68%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.63%

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