

## Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

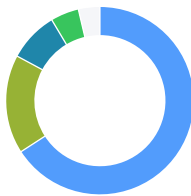
ISIN / WKN	DE000SLA4L06 / SLA4L0	Base Value / Base Date	973.26 Points / 08.05.2006
Bloomberg / Reuters	/ .SEBLMCUP	Last Price	1299.23
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	360		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.46%	9.50%	23.18%	48.78%	10.61%	33.49%
Performance (p.a.)	-	-	-	-	-	1.94%
Volatility (p.a.)	13.77%	13.09%	13.30%	18.06%	13.12%	22.93%
High	1299.23	1299.23	1299.23	1299.23	1299.23	1299.23
Low	1243.73	1163.43	1088.83	835.02	1154.67	463.33
Sharpe Ratio	5.09	3.39	3.94	2.73	2.54	0.07
Max. Drawdown	-2.28%	-4.73%	-4.73%	-9.86%	-4.73%	-63.73%
VaR 95 \ 99				-30.5% \ -57.8%		-35.5% \ -69.1%
CVaR 95 \ 99				-43.3% \ -63.1%		-57.6% \ -95.6%

### Composition by Currencies

- EUR 65.9%
- CHF 17.0%
- SEK 8.6%
- DKK 4.9%
- Others 3.7%



### Composition by Countries

- FR 19.7%
- DE 17.8%
- CH 16.9%
- NL 11.1%
- Others 34.5%



### TOP COMPONENTS AS OF 07-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.01%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.34%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.88%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.54%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.44%
SAP SE	SAP GY Equity	DE	EUR	1.76%
SIEMENS AG	SIE GY Equity	DE	EUR	1.73%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.53%
TOTAL SE	FP FP Equity	FR	EUR	1.52%
SANOFI SA	SAN FP Equity	FR	EUR	1.38%

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