

## Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index PR

### DESCRIPTION

The Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index PR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the European market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Price Return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE\*



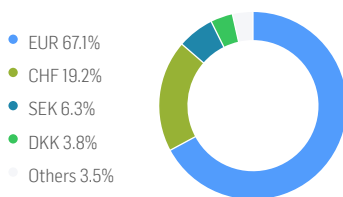
### CHARACTERISTICS

ISIN / WKN	DE000SLA5XJ5 / SLA5XJ	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWEBEP Index / .SFWEBEP	Last Price	1668.09
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	341		

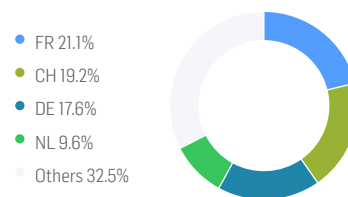
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.3%	2.5%	6.0%	3.1%	17.4%	66.8%
Performance (p.a.)	-	-	-	-	-	7.2%
Volatility (p.a.)	9.1%	12.2%	11.6%	12.8%	11.6%	14.8%
High	1668.09	1668.09	1668.09	1668.09	1668.09	1715.54
Low	1576.56	1551.61	1551.20	1388.11	1407.07	905.61
Sharpe Ratio	7.35	0.89	1.12	0.27	2.18	0.51
Max. Drawdown	-1.5%	-6.6%	-6.6%	-14.7%	-6.6%	-27.3%
VaR 95 \ 99				-24.7% \ -34.1%		-25.3% \ -39.0%
CVaR 95 \ 99				-30.9% \ -43.2%		-35.4% \ -52.9%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	5.15%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.33%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.27%
TOTAL SA	FP FP Equity	FR	EUR	2.31%
SAP SE	SAP GY Equity	DE	EUR	1.97%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.74%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.66%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.60%
SANOFI SA	SAN FP Equity	FR	EUR	1.58%
NOVO NORDISK AS CLASS B	NOVOB DC Equity	DK	DKK	1.45%

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