

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

DESCRIPTION

The Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index NTR 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 Net Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

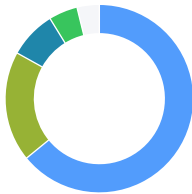
ISIN / WKN	DE000SLA5XK3 / SLA5XK	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWEBEN Index / .SFWEBEN	Last Price	2174.12
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	348		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.76%	9.90%	9.38%	0.90%	1.87%	117.41%
Performance (p.a.)	-	-	-	-	-	9.33%
Volatility (p.a.)	12.09%	15.71%	15.93%	27.40%	9.36%	16.57%
High	2194.27	2194.27	2194.27	2221.18	2194.27	2221.18
Low	2072.10	1834.18	1834.18	1451.56	2134.26	914.85
Sharpe Ratio	3.30	3.01	1.29	0.05	6.13	0.59
Max. Drawdown	-2.42%	-7.28%	-8.74%	-34.65%	-0.92%	-34.65%
VaR 95 \ 99				-51.0% \ -74.1%		-26.4% \ -49.9%
CVaR 95 \ 99				-75.8% \ -158.8%		-41.1% \ -69.0%

Composition by Currencies

- EUR 64.1%
- CHF 19.0%
- SEK 8.1%
- DKK 5.0%
- Others 3.8%



Composition by Countries

- FR 19.0%
- CH 18.9%
- DE 17.2%
- NL 10.4%
- Others 34.5%



TOP COMPONENTS AS OF 15-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.45%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.41%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.06%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.06%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.13%
SAP SE	SAP GY Equity	DE	EUR	1.74%
TOTAL SE	FP FP Equity	FR	EUR	1.62%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.62%
SIEMENS AG	SIE GY Equity	DE	EUR	1.60%
SANOFI SA	SAN FP Equity	FR	EUR	1.46%

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