

FACTSHEET - Solactive GBS Developed Markets Eurozone Large & Mid Cap GBP Index PR

AS OF 05-Aug-2025



DESCRIPTION

The Solactive GBS Developed Markets Eurozone Large & Mid Cap GBP Index PR 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 Markets Eurozone. It is calculated as a price return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	15.90%	1.77%	13.84%	-9.72%	14.10%	1.38%

CHARACTERISTICS

ISIN / WKN	DE000SLOPGX1 / SLOPGX	Base Value / Base Date	764.96 Points / 08.05.2006
Bloomberg / Reuters	/SEZLMCBP	Last Price	1436.20
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	189		

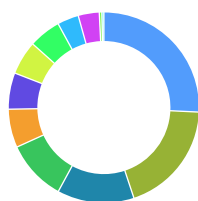
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.68%	4.28%	5.87%	16.63%	15.90%	87.75%
Performance (p.a.)						3.33%
Volatility (p.a.)	12.42%	11.54%	17.33%	14.26%	16.60%	18.70%
High	1464.14	1464.14	1464.14	1464.14	1464.14	1464.14
Low	1417.25	1377.24	1224.35	1209.85	1224.35	464.37
Sharpe Ratio*	0.35	1.24	0.46	0.89	1.44	-0.05
Max. Drawdown	-3.20%	-3.20%	-13.29%	-13.29%	-13.29%	-50.29%
VaR 95 \ 99				-23.1% \ -37.3%		-28.9% \ -57.0%
CVaR 95 \ 99				-34.0% \ -62.7%		-46.6% \ -76.6%

* 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).

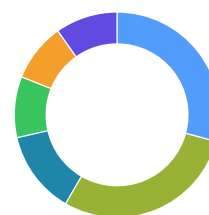
COMPOSITION BY SECTORS

- Finance 25.8%
- Industrials 19.1%
- Technology 13.0%
- Consumer Cyclicals 10.3%
- Consumer Non-Cyclical 6.5%
- Non-Energy Materials 6.2%
- Utilities 5.7%
- Healthcare 5.4%
- Telecommunications 3.6%
- Energy 3.6%
- Consumer Services 0.4%
- Business Services 0.3%



COMPOSITION BY COUNTRIES

- Germany 29.2%
- France 29.2%
- Netherlands 13.1%
- Spain 9.6%
- Italy 9.2%
- Others 9.8%



TOP COMPONENTS AS OF 05-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.74%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.32%
SIEMENS AG	SIE GY Equity	DE	EUR	3.04%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.52%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.22%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.18%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.10%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.98%
AIRBUS SE	AIR FP Equity	FR	EUR	1.93%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.91%

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