

# FACTSHEET - Solactive GBS Developed Markets Europe Large & Mid Cap GBP Index TR

## AS OF 19-May-2025



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024  | 2023   | 2022   | 2021   | 2020  |
|-------------|--------|-------|--------|--------|--------|-------|
| Performance | 12.38% | 4.37% | 13.95% | -4.15% | 18.31% | 2.31% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOPM27 / SLOPM2 | Base Value / Base Date | 483.71 Points / 08.05.2006                |
| Bloomberg / Reuters | /SEULMCBT             | Last Price             | 1782.27                                   |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                |
| Index Type          | Total Return          | Calculation            | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | GBP                   | History                | Available daily back to 08.05.2006        |
| Index Members       | 408                   |                        |   |

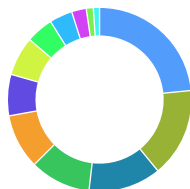
## STATISTICS

| GBP                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 7.76%   | 1.66%   | 13.49%  | 7.29%           | 12.38%  | 268.46%         |
| Performance (p.a.) |         |         |         |                 |         | 7.09%           |
| Volatility (p.a.)  | 9.94%   | 19.73%  | 15.20%  | 12.57%          | 16.97%  | 16.50%          |
| High               | 1782.27 | 1782.27 | 1782.27 | 1782.27         | 1782.27 | 1782.27         |
| Low                | 1655.12 | 1544.77 | 1544.77 | 1544.77         | 1544.77 | 328.11          |
| Sharpe Ratio*      | 14.51   | 0.14    | 1.65    | 0.25            | 1.87    | 0.17            |
| Max. Drawdown      | -0.92%  | -12.75% | -12.75% | -12.75%         | -12.75% | -44.47%         |
| VaR 95 \ 99        |         |         |         | -20.0% \ -36.1% |         | -25.2% \ -49.1% |
| CVaR 95 \ 99       |         |         |         | -31.1% \ -66.0% |         | -41.0% \ -68.7% |

\* 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).

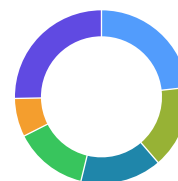
## COMPOSITION BY SECTORS

- Finance 23.4%
- Industrials 15.7%
- Healthcare 12.8%
- Consumer Non-Cyclicals 10.7%
- Technology 9.6%
- Consumer Cyclicals 7.3%
- Non-Energy Materials 6.9%
- Energy 4.8%
- Utilities 4.0%
- Telecommunications 2.6%
- Business Services 1.2%
- Consumer Services 1.1%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.3%
- France 15.4%
- Germany 15.1%
- Switzerland 13.7%
- Netherlands 7.2%
- Others 25.3%



## TOP COMPONENTS AS OF 19-May-2025

| Company           | Ticker          | Country | Currency | Index Weight (%) |
|-------------------|-----------------|---------|----------|------------------|
| SAP SE            | SAP GY Equity   | DE      | EUR      | 2.61%            |
| ASML HOLDING NV   | ASML NA Equity  | NL      | EUR      | 2.46%            |
| NESTLE SA         | NESN SE Equity  | CH      | CHF      | 2.35%            |
| ROCHE HOLDING AG  | ROG SE Equity   | CH      | CHF      | 1.88%            |
| NOVARTIS AG       | NOVN SE Equity  | CH      | CHF      | 1.85%            |
| NOVO NORDISK A/S  | NOVOB DC Equity | DK      | DKK      | 1.78%            |
| HSBC HOLDINGS PLC | HSBA LN Equity  | GB      | GBp      | 1.78%            |
| ASTRAZENECA PLC   | AZN LN Equity   | GB      | GBp      | 1.78%            |
| SHELL PLC         | SHEL LN Equity  | GB      | GBp      | 1.70%            |
| SIEMENS AG        | SIE GY Equity   | DE      | EUR      | 1.58%            |

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