

FACTSHEET - Solactive GBS Developed Markets Europe Large & Mid Cap USD Index NTR

AS OF 09-May-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	16.48%	1.89%	19.98%	-15.43%	16.61%	5.01%

CHARACTERISTICS

ISIN / WKN	DE000SLA4F04 / SLA4FO	Base Value / Base Date	745.66 Points / 08.05.2006
Bloomberg / Reuters	/ .SEULMCUN	Last Price	1707.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	408		

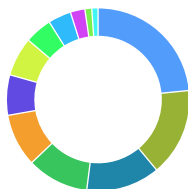
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	17.39%	8.84%	12.74%	9.42%	16.48%	129.05%
Performance (p.a.)						4.46%
Volatility (p.a.)	22.23%	25.33%	20.08%	16.95%	22.23%	21.49%
High	1716.00	1716.00	1716.00	1716.00	1716.00	1716.00
Low	1454.92	1452.12	1449.95	1449.95	1449.95	374.63
Sharpe Ratio*	26.99	1.45	1.16	0.31	2.24	0.01
Max. Drawdown	-0.86%	-14.39%	-14.39%	-14.39%	-14.39%	-62.44%
VaR 95 \ 99				-25.8% \ -38.0%		-32.4% \ -63.1%
CVaR 95 \ 99				-40.9% \ -91.3%		-53.3% \ -90.5%

* 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).

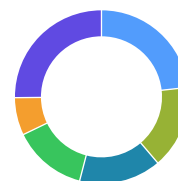
COMPOSITION BY SECTORS

- Finance 23.4%
- Industrials 15.5%
- Healthcare 13.0%
- Consumer Non-Cyclicals 10.9%
- Technology 9.3%
- Consumer Cyclicals 7.1%
- Non-Energy Materials 6.9%
- Energy 4.8%
- Utilities 4.1%
- Telecommunications 2.6%
- Business Services 1.2%
- Consumer Services 1.1%



COMPOSITION BY COUNTRIES

- United Kingdom 23.3%
- France 15.5%
- Germany 15.3%
- Switzerland 13.8%
- Netherlands 7.0%
- Others 25.2%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.64%
NESTLE SA	NESN SE Equity	CH	CHF	2.42%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.38%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.91%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.89%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.85%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.78%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.75%
SHELL PLC	SHEL LN Equity	GB	GBp	1.71%
SIEMENS AG	SIE GY Equity	DE	EUR	1.56%

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