

FACTSHEET - Solactive GBS Developed Markets Europe All Cap USD Index PR

AS OF 22-Aug-2025



DESCRIPTION

The Solactive GBS Developed Markets Europe All Cap USD 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 all cap covering approximately the largest 100% of the free-float market capitalization in the developed European market. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	24.97%	-0.99%	16.63%	-19.30%	13.50%	4.41%

CHARACTERISTICS

ISIN / WKN	DE000SLA4G78 / SLA4G7	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEUACUP	Last Price	1496.63
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1350		

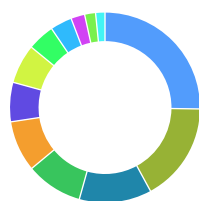
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.75%	6.58%	13.65%	13.22%	24.97%	59.65%
Performance (p.a.)						7.37%
Volatility (p.a.)	11.81%	11.44%	19.48%	16.40%	18.13%	19.08%
High	1496.63	1496.63	1496.63	1496.63	1496.63	1496.63
Low	1410.11	1397.92	1174.06	1174.06	1174.06	690.14
Sharpe Ratio*	1.62	2.20	1.30	0.56	2.06	0.16
Max. Drawdown	-4.64%	-4.64%	-14.58%	-14.58%	-14.58%	-36.86%
VaR 95 \ 99				-21.1% \ -37.8%		-28.4% \ -58.0%
CVaR 95 \ 99				-39.4% \ -90.5%		-47.1% \ -83.0%

* 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).

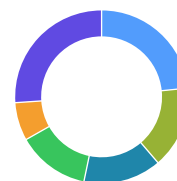
COMPOSITION BY SECTORS

- Finance 25.2%
- Industrials 16.8%
- Healthcare 12.3%
- Consumer Non-Cyclicals 9.6%
- Technology 8.6%
- Non-Energy Materials 6.7%
- Consumer Cyclical 6.7%
- Energy 4.6%
- Utilities 3.7%
- Telecommunications 2.3%
- Business Services 1.9%
- Consumer Services 1.6%



COMPOSITION BY COUNTRIES

- United Kingdom 23.4%
- France 15.3%
- Germany 14.6%
- Switzerland 13.5%
- Netherlands 7.1%
- Others 26.1%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.03%
SAP SE	SAP GY Equity	DE	EUR	1.94%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.69%
NESTLE SA	NESN SE Equity	CH	CHF	1.68%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.68%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.59%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.59%
SHELL PLC	SHEL LN Equity	GB	GBp	1.49%
SIEMENS AG	SIE GY Equity	DE	EUR	1.43%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.25%

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