

FACTSHEET - Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid Cap USD Index PR AS OF 11-Jul-2025



DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom Large & Mid 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the developed European market excluding the United Kingdom. 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	22.38%	-2.20%	19.40%	-19.90%	14.43%	8.29%

CHARACTERISTICS

ISIN / WKN	DE000SLA4L06 / SLA4LO	Base Value / Base Date	973.26 Points / 08.05.2006
Bloomberg / Reuters	/ .SEBLMCUP	Last Price	1538.75
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 08.05.2006
Index Members	328		

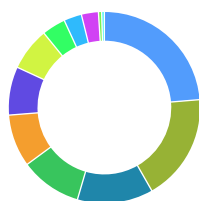
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.03%	15.67%	22.00%	12.30%	22.38%	58.10%
Performance (p.a.)						2.42%
Volatility (p.a.)	14.37%	13.59%	20.44%	17.38%	20.11%	22.02%
High	1554.09	1554.09	1554.09	1554.09	1554.09	1554.09
Low	1471.64	1368.97	1247.16	1247.16	1247.16	463.33
Sharpe Ratio*	0.62	5.61	2.22	0.47	2.11	-0.09
Max. Drawdown	-3.87%	-3.87%	-15.05%	-15.05%	-15.05%	-63.73%
VaR 95 \ 99				-25.2% \ -39.0%		-33.5% \ -65.7%
CVaR 95 \ 99				-41.4% \ -88.3%		-54.5% \ -90.9%

* 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).

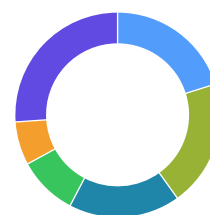
COMPOSITION BY SECTORS

- Finance 23.7%
- Industrials 18.1%
- Healthcare 12.8%
- Technology 10.4%
- Consumer Cyclicals 8.8%
- Consumer Non-Cyclical 8.2%
- Non-Energy Materials 7.2%
- Utilities 4.0%
- Energy 3.0%
- Telecommunications 2.9%
- Business Services 0.5%
- Consumer Services 0.5%



COMPOSITION BY COUNTRIES

- France 20.1%
- Germany 19.9%
- Switzerland 17.6%
- Netherlands 9.4%
- Sweden 6.8%
- Others 26.1%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	3.35%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.33%
NESTLE SA	NESN SE Equity	CH	CHF	2.73%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.57%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.45%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.34%
SIEMENS AG	SIE GY Equity	DE	EUR	2.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.69%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.59%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.54%

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