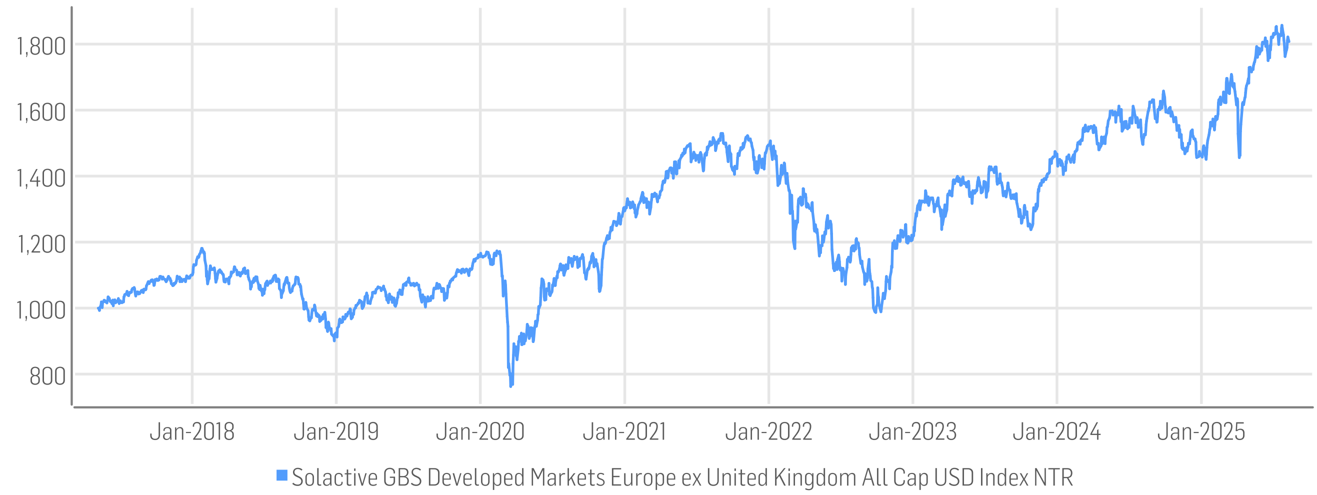
FACTSHEET - Solactive GBS Developed Markets Europe ex United Kingdom All Cap USD Index NTR
AS OF 11-Aug-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Developed Markets Europe ex United Kingdom All Cap Index 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 excluding the United Kingdom. It is weighted by free-float market capitalization and the number of constituents is floating.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	23.41%	-0.16%	21.65%	-19.31%	15.44%	11.98%

CHARACTERISTICS

ISIN / WKN	SLA4NE	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SEBACUN	Last Price	1807.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 9:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1018		

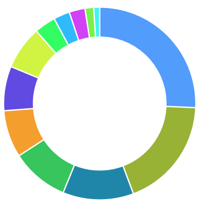
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.56%	4.19%	13.82%	14.75%	23.41%	80.76%
Performance (p.a.)						7.43%
Volatility (p.a.)	12.95%	12.78%	20.45%	17.19%	19.29%	18.16%
High	1857.23	1857.23	1857.23	1857.23	1857.23	1857.23
Low	1762.30	1734.99	1455.95	1450.71	1450.71	762.32
Sharpe Ratio*	-1.68	1.08	1.26	0.62	1.91	0.17
Max. Drawdown	-5.11%	-5.11%	-14.77%	-14.77%	-14.77%	-35.49%
VaR 95 \ 99				-22.9% \ -38.5%		-28.2% \ -53.6%
CVaR 95 \ 99				-40.4% \ -87.6%		-43.8% \ -77.5%

* 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).

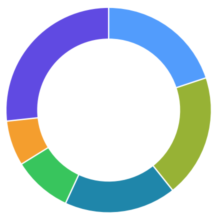
COMPOSITION BY SECTORS

- Finance 25.7%
- Industrials 18.6%
- Healthcare 11.9%
- Technology 9.7%
- Consumer Cyclicals 7.9%
- Consumer Non-Cyclicals 7.5%
- Non-Energy Materials 7.3%
- Utilities 3.6%
- Energy 2.7%
- Telecommunications 2.7%
- Business Services 1.5%
- Consumer Services 1.0%



COMPOSITION BY COUNTRIES

- France 19.9%
- Germany 19.4%
- Switzerland 17.6%
- Netherlands 9.3%
- Sweden 7.1%
- Others 26.7%



TOP COMPONENTS AS OF 11-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.79%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.64%
NESTLE SA	NESN SE Equity	CH	CHF	2.15%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.11%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.01%
SIEMENS AG	SIE GY Equity	DE	EUR	1.84%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.54%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.49%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.30%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.29%

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