

Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets Europe ex Germany 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 Germany. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4RC5 / SLA4RC	Base Value / Base Date	1070.69 Points / 08.05.2006
Bloomberg / Reuters	/ .SEDLMCUP	Last Price	1406.22
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	365		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.92%	4.27%	13.53%	4.45%	14.68%	50.08%
Performance (p.a.)						6.60%
Volatility (p.a.)	9.93%	24.62%	19.31%	16.65%	21.22%	18.90%
High	1406.22	1406.22	1406.22	1406.22	1406.22	1406.22
Low	1323.16	1195.14	1195.14	1195.14	1195.14	704.47
Sharpe Ratio*	9.79	0.58	1.30	0.01	1.89	0.12
Max. Drawdown	-1.17%	-14.52%	-14.52%	-14.52%	-14.52%	-36.06%
VaR 95 \ 99				-24.8% \ -38.5%		-27.1% \ -59.6%
CVaR 95 \ 99				-40.8% \ -92.2%		-47.0% \ -83.4%

* 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 CURRENCIES

- EUR 42.5%
- GBp 27.1%
- CHF 16.2%
- SEK 6.3%
- Others 7.9%



COMPOSITION BY COUNTRIES

- GB 26.1%
- FR 17.0%
- CH 16.4%
- NL 10.2%
- Others 30.3%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.92%
NESTLE SA	NESN SE Equity	CH	CHF	2.74%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.21%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.18%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.11%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.09%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.04%
SHELL PLC	SHEL LN Equity	GB	GBp	2.02%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.54%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.48%

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