FACTSHEET - AS OF 22-Aug-2025
Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA4RE1 / SLA4RE	Base Value / Base Date	766.68 Points / 08.05.2006
Bloomberg / Reuters	/ .SEDLMCUN	Last Price	1880.46
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	369		

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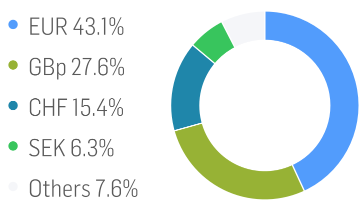
STATISTICS

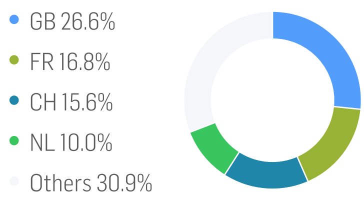
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.41%	6.89%	14.08%	12.96%	25.80%	91.76%
Performance (p.a.)						10.34%
Volatility (p.a.)	11.86%	11.21%	19.18%	16.19%	17.79%	18.65%
High	1880.46	1880.46	1880.46	1880.46	1880.46	1880.46
Low	1761.22	1755.13	1466.78	1466.78	1466.78	764.79
Sharpe Ratio*	2.48	2.39	1.37	0.55	2.18	0.32
Max. Drawdown	-4.58%	-4.58%	-14.27%	-14.27%	-14.27%	-35.71%
VaR 95 \ 99				-21.5% \ -38.2%		-26.3% \ -58.2%
CVaR 95 \ 99				-39.3% \ -92.1%		-45.9% \ -81.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.78%
NESTLE SA	NESN SE Equity	CH	CHF	2.31%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.31%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.30%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.19%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.18%
SHELL PLC	SHEL LN Equity	GB	GBp	2.05%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.72%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.45%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.43%

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