

# FACTSHEET - Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap EUR Index PR AS OF 20-Jun-2025



## DESCRIPTION

The Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap EUR 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 EUR and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	3.98%	4.71%	12.62%	-11.28%	24.23%	-6.38%

## CHARACTERISTICS

ISIN / WKN	DE000SLA4RF8 / SLA4RF	Base Value / Base Date	920.37 Points / 08.05.2006
Bloomberg / Reuters	/ .SEDLMCEP	Last Price	1346.00
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	EUR	History	Available daily back to 08.05.2006
Index Members	366		

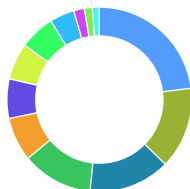
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.02%	-3.16%	5.28%	-0.16%	3.98%	51.26%
Performance (p.a.)						6.63%
Volatility (p.a.)	7.28%	21.37%	16.71%	14.41%	17.06%	16.35%
High	1388.64	1396.27	1431.00	1431.00	1431.00	1431.00
Low	1346.00	1184.97	1184.97	1184.97	1184.97	715.76
Sharpe Ratio*	-4.54	-0.66	0.54	-0.14	0.40	0.29
Max. Drawdown	-3.07%	-15.13%	-17.19%	-17.19%	-17.19%	-35.26%
VaR 95 \ 99				-21.5% \ -55.7%		-24.1% \ -54.8%
CVaR 95 \ 99				-41.5% \ -78.1%		-42.4% \ -77.0%

\* 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).

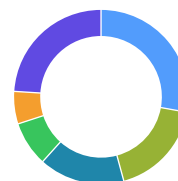
## COMPOSITION BY SECTORS

- Finance 23.0%
- Industrials 14.3%
- Healthcare 14.3%
- Consumer Non-Cyclicals 12.4%
- Technology 7.7%
- Non-Energy Materials 6.9%
- Consumer Cyclicals 6.4%
- Energy 6.2%
- Utilities 4.3%
- Telecommunications 1.9%
- Business Services 1.4%
- Consumer Services 1.2%



## COMPOSITION BY COUNTRIES

- United Kingdom 27.8%
- France 18.0%
- Switzerland 15.9%
- Netherlands 8.3%
- Sweden 6.0%
- Others 24.0%



## TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.91%
NESTLE SA	NESN SE Equity	CH	CHF	2.63%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.33%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.31%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.25%
SHELL PLC	SHEL LN Equity	GB	GBp	2.19%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.12%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.09%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.53%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.35%

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