

# FACTSHEET - Solactive GBS Developed Markets Europe ex Germany Large & Mid Cap EUR Index NTR

## AS OF 15-Aug-2025



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD   | 2024  | 2023   | 2022   | 2021   | 2020   |
|-------------|-------|-------|--------|--------|--------|--------|
| Performance | 9.44% | 7.49% | 15.67% | -8.99% | 26.94% | -4.30% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLA4RV5 / SLA4RV | Base Value / Base Date | 659.04 Points / 08.05.2006                  |
| Bloomberg / Reuters | / .SEDLMCEN           | Last Price             | 1727.04                                     |
| 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      | EUR                   | History                | Available daily back to 08.05.2006          |
| Index Members       | 369                   |                        |   |

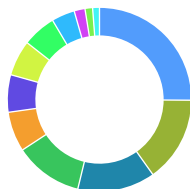
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.60%   | 1.25%   | 0.86%   | 7.23%           | 9.44%   | 85.45%          |
| Performance (p.a.) |         |         |         |                 |         | 9.81%           |
| Volatility (p.a.)  | 10.19%  | 9.06%   | 16.93%  | 13.94%          | 15.60%  | 16.23%          |
| High               | 1727.31 | 1727.31 | 1748.16 | 1748.16         | 1748.16 | 1748.16         |
| Low                | 1666.33 | 1666.33 | 1454.77 | 1454.77         | 1454.77 | 777.05          |
| Sharpe Ratio*      | 3.42    | 0.36    | -0.01   | 0.39            | 0.88    | 0.49            |
| Max. Drawdown      | -2.83%  | -3.33%  | -16.78% | -16.78%         | -16.78% | -34.97%         |
| VaR 95 \ 99        |         |         |         | -20.1% \ -55.7% |         | -23.6% \ -53.8% |
| CVaR 95 \ 99       |         |         |         | -38.8% \ -78.0% |         | -41.8% \ -75.5% |

\* 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).

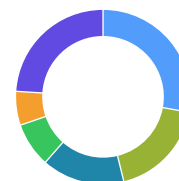
## COMPOSITION BY SECTORS

- Finance 25.1%
- Industrials 15.0%
- Healthcare 13.6%
- Consumer Non-Cyclicals 12.0%
- Technology 7.0%
- Non-Energy Materials 6.6%
- Consumer Cyclicals 6.2%
- Energy 5.9%
- Utilities 4.1%
- Telecommunications 1.9%
- Business Services 1.3%
- Consumer Services 1.2%



## COMPOSITION BY COUNTRIES

- United Kingdom 27.8%
- France 18.3%
- Switzerland 15.3%
- Netherlands 8.3%
- Sweden 6.3%
- Others 24.0%



## TOP COMPONENTS AS OF 15-Aug-2025

| Company                             | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| ASML HOLDING NV                     | ASML NA Equity  | NL      | EUR      | 2.79%            |
| ASTRAZENECA PLC                     | AZN LN Equity   | GB      | GBp      | 2.28%            |
| NOVARTIS AG                         | NOVN SE Equity  | CH      | CHF      | 2.27%            |
| NESTLE SA                           | NESN SE Equity  | CH      | CHF      | 2.24%            |
| ROCHE HOLDING AG                    | ROG SE Equity   | CH      | CHF      | 2.16%            |
| HSBC HOLDINGS PLC                   | HSBA LN Equity  | GB      | GBp      | 2.15%            |
| SHELL PLC                           | SHEL LN Equity  | GB      | GBp      | 2.05%            |
| NOVO NORDISK A/S                    | NOVOB DC Equity | DK      | DKK      | 1.56%            |
| UNILEVER PLC                        | ULVR LN Equity  | GB      | GBp      | 1.42%            |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity    | FR      | EUR      | 1.40%            |

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