

Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index NTR

DESCRIPTION

The Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the European market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XK3 / SLA5XK	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWEBEN Index / .SFWEBEN	Last Price	3078.47
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	326		

FACTSHEET - AS OF 29-Apr-2025

Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index NTR

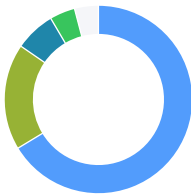
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.68%	-1.09%	4.72%	5.14%	4.97%	207.85%
Performance (p.a.)						9.04%
Volatility (p.a.)	34.71%	22.77%	17.76%	15.12%	20.27%	15.97%
High	3148.29	3290.28	3290.28	3290.28	3290.28	3290.28
Low	2750.90	2750.90	2750.90	2750.90	2750.90	914.85
Sharpe Ratio*	-0.87	-0.29	0.43	0.20	0.69	0.43
Max. Drawdown	-13.04%	-16.39%	-16.39%	-16.39%	-16.39%	-34.65%
VaR 95 \ 99				-23.9% \ -51.3%		-25.8% \ -49.3%
CVaR 95 \ 99				-41.3% \ -74.1%		-39.3% \ -65.1%

* 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).

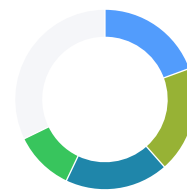
COMPOSITION BY CURRENCIES

- EUR 66.3%
- CHF 18.2%
- SEK 7.0%
- DKK 4.4%
- Others 4.1%



COMPOSITION BY COUNTRIES

- DE 19.4%
- FR 19.1%
- CH 18.6%
- NL 10.7%
- Others 32.2%



TOP COMPONENTS AS OF 29-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	3.43%
NESTLE SA	NESN SE Equity	CH	CHF	3.19%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.97%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.65%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.53%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.36%
SIEMENS AG	SIE GY Equity	DE	EUR	1.97%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.84%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.67%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.54%

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