

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XL1 / SLA5XL	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWEBEG Index / .SFWEBEG	Last Price	3532.28
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	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 23-Jun-2025
Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index TR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.87%	-2.02%	9.04%	6.04%	8.24%	253.23%
Performance (p.a.)						10.08%
Volatility (p.a.)	8.77%	21.74%	17.53%	15.12%	17.76%	15.92%
High	3666.82	3670.26	3670.26	3670.26	3670.26	3670.26
Low	3532.28	3067.98	3067.98	3067.98	3067.98	918.32
Sharpe Ratio*	-2.56	-0.45	0.99	0.28	0.91	0.51
Max. Drawdown	-3.67%	-14.90%	-16.24%	-16.24%	-16.24%	-34.61%
VaR 95 \ 99				-23.2% \ -51.3%		-25.7% \ -49.2%
CVaR 95 \ 99				-41.3% \ -74.1%		-39.1% \ -64.6%

* 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).

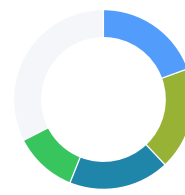
COMPOSITION BY CURRENCIES

- EUR 66.6%
- CHF 17.8%
- SEK 6.7%
- DKK 4.7%
- Others 4.2%



COMPOSITION BY COUNTRIES

- DE 19.5%
- FR 18.5%
- CH 18.1%
- NL 11.4%
- Others 32.5%



TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.35%
SAP SE	SAP GY Equity	DE	EUR	3.33%
NESTLE SA	NESN SE Equity	CH	CHF	2.95%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.60%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.54%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.47%
SIEMENS AG	SIE GY Equity	DE	EUR	2.01%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.69%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.51%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.50%

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