

# FACTSHEET - Solactive GBS Developed Markets Europe Investable Universe EUR Index NTR

## AS OF 06-Apr-2026



### DESCRIPTION

The Solactive GBS Developed Markets Europe Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Developed Markets Europe. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	1.17%	19.17%	8.40%	15.75%	-11.71%	24.60%

### CHARACTERISTICS

ISIN / WKN	DE000SLOMQU3 / SLOMQU	Base Value / Base Date	615.58 Points / 08.05.2006
Bloomberg / Reuters	/SEUIUCEN	Last Price	1845.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1102		

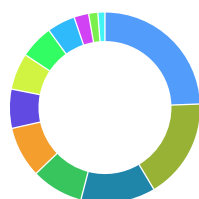
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.06%	-1.06%	4.46%	25.47%	1.17%	199.82%
Performance (p.a.)						5.67%
Volatility (p.a.)	18.29%	14.90%	12.44%	11.32%	14.62%	16.46%
High	1869.34	1954.43	1954.43	1954.43	1954.43	1954.43
Low	1769.80	1769.80	1728.05	1470.95	1769.80	305.45
Sharpe Ratio*	-0.15	-0.41	0.59	2.12	0.18	0.23
Max. Drawdown	-5.32%	-9.45%	-9.45%	-9.45%	-9.45%	-58.85%
VaR 95 \ 99				-17.0% \ -30.0%		-25.2% \ -51.4%
CVaR 95 \ 99				-26.4% \ -43.7%		-42.1% \ -72.4%

\* 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).

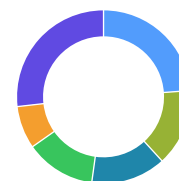
## COMPOSITION BY SECTORS

- Finance 24.4%
- Industrials 17.0%
- Healthcare 12.7%
- Technology 8.8%
- Consumer Non-Cyclicals 8.6%
- Non-Energy Materials 6.6%
- Energy 6.2%
- Consumer Cyclicals 5.7%
- Utilities 4.8%
- Telecommunications 2.5%
- Business Services 1.6%
- Consumer Services 1.2%



## COMPOSITION BY COUNTRIES

- United Kingdom 23.9%
- France 14.4%
- Switzerland 14.0%
- Germany 13.1%
- Netherlands 8.0%
- Others 26.8%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.43%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.05%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.98%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.95%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	1.89%
SHELL PLC	SHEL LN Equity	GB	GBp	1.81%
NESTLE SA	NESN SE Equity	CH	CHF	1.70%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.25%
SIEMENS AG	SIE GY Equity	DE	EUR	1.23%
SAP SE	SAP GY Equity	DE	EUR	1.19%

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