

# 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	3472.85
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	324		

FACTSHEET - AS OF 07-Apr-2026  
Solactive Core Developed Markets Europe ex UK Large & Mid Cap EUR Index NTR

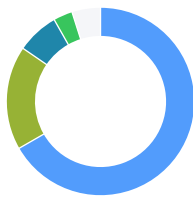
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.38%	-3.38%	2.65%	21.85%	-1.13%	247.28%
Performance (p.a.)						9.35%
Volatility (p.a.)	18.81%	15.90%	13.29%	12.25%	15.53%	15.74%
High	3567.60	3746.70	3746.70	3746.70	3746.70	3746.70
Low	3370.90	3370.90	3323.70	2925.64	3370.90	914.85
Sharpe Ratio*	-0.93	-0.94	0.26	1.65	-0.39	0.47
Max. Drawdown	-5.51%	-10.03%	-10.03%	-10.03%	-10.03%	-34.65%
VaR 95 \ 99				-17.7% \ -33.2%		-25.5% \ -48.6%
CVaR 95 \ 99				-27.9% \ -46.3%		-38.7% \ -63.9%

\* 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).

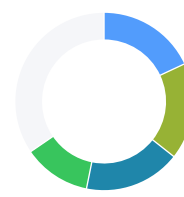
## COMPOSITION BY CURRENCIES

- EUR 66.7%
- CHF 17.9%
- SEK 7.2%
- DKK 3.3%
- Others 4.9%



## COMPOSITION BY COUNTRIES

- CH 18.0%
- DE 17.6%
- FR 17.5%
- NL 12.3%
- Others 34.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.02%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.91%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	2.80%
NESTLE SA	NESN SE Equity	CH	CHF	2.58%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.90%
SIEMENS AG	SIE GY Equity	DE	EUR	1.84%
SAP SE	SAP GY Equity	DE	EUR	1.76%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.67%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.66%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.50%

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