

# FACTSHEET - Solactive GBS Developed Markets Eurozone Mid Cap Index PR

## AS OF 11-Jul-2025



### DESCRIPTION

The Solactive GBS Developed Markets Eurozone Mid Cap Index PR 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 mid cap segment covering approximately the largest 70-85% of the free-float market capitalization in the Developed Markets Eurozone. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024  | 2023   | 2022    | 2021   | 2020   |
|-------------|--------|-------|--------|---------|--------|--------|
| Performance | 22.09% | 8.62% | 13.36% | -17.52% | 21.97% | -5.78% |

### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOPAX4 / SLOPAX | Base Value / Base Date | 747.62 Points / 08.05.2006                |
| Bloomberg / Reuters | /.SEZMCP              | Last Price             | 1439.72                                   |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                            |
| Index Type          | Price Return          | Calculation            | 8:00am to 10:30pm (CET), every 60 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 08.05.2006        |
| Index Members       | 84                    |                        |   |

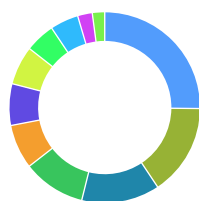
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 0.48%   | 18.01%  | 20.92%  | 24.09%          | 22.09%  | 92.57%          |
| Performance (p.a.) |         |         |         |                 |         | 3.48%           |
| Volatility (p.a.)  | 12.90%  | 12.89%  | 18.63%  | 14.91%          | 18.19%  | 17.45%          |
| High               | 1452.28 | 1452.28 | 1452.28 | 1452.28         | 1452.28 | 1452.28         |
| Low                | 1395.11 | 1257.24 | 1171.73 | 1079.97         | 1171.73 | 342.70          |
| Sharpe Ratio*      | 0.32    | 7.28    | 2.42    | 1.51            | 2.43    | 0.09            |
| Max. Drawdown      | -2.63%  | -2.78%  | -14.53% | -14.53%         | -14.53% | -62.70%         |
| VaR 95 \ 99        |         |         |         | -19.0% \ -48.3% |         | -28.6% \ -54.6% |
| CVaR 95 \ 99       |         |         |         | -36.4% \ -74.4% |         | -45.0% \ -74.3% |

\* 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).

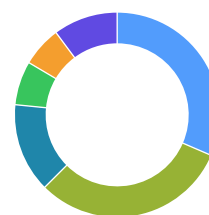
## COMPOSITION BY SECTORS

- Finance 25.2%
- Non-Energy Materials 15.5%
- Industrials 13.2%
- Healthcare 10.6%
- Telecommunications 7.5%
- Consumer Non-Cyclicals 7.0%
- Technology 6.6%
- Consumer Cyclicals 5.0%
- Utilities 4.8%
- Energy 2.5%
- Business Services 2.1%



## COMPOSITION BY COUNTRIES

- Germany 31.5%
- France 31.0%
- Netherlands 14.1%
- Italy 6.9%
- Spain 6.3%
- Others 10.2%



## TOP COMPONENTS AS OF 11-Jul-2025

| Company                      | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| DEUTSCHE BANK AG             | DBK GY Equity  | DE      | EUR      | 4.72%            |
| COMPAGNIE DE SAINT GOBAIN SA | SGO FP Equity  | FR      | EUR      | 4.66%            |
| SOCIETE GENERALE SA CLASS A  | GLE FP Equity  | FR      | EUR      | 3.68%            |
| KONINKLIJKE AHOLD DELHAIZE N | AD NA Equity   | NL      | EUR      | 3.29%            |
| LEGRAND SA                   | LR FP Equity   | FR      | EUR      | 2.94%            |
| BAYER AG                     | BAYN GY Equity | DE      | EUR      | 2.76%            |
| COMMERZBANK AG               | CBK GY Equity  | DE      | EUR      | 2.70%            |
| HEIDELBERG MATERIALS AG      | HEI GY Equity  | DE      | EUR      | 2.65%            |
| RWE AG                       | RWE GY Equity  | DE      | EUR      | 2.50%            |
| ORANGE SA                    | ORA FP Equity  | FR      | EUR      | 2.49%            |

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