

FACTSHEET - Solactive GBS North America Mid Cap EUR Index NTR

AS OF 20-May-2025



DESCRIPTION

The Solactive GBS North America Mid Cap 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 mid cap segment covering approximately the largest 70-85% of the free-float market capitalization in North America. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-4.13%	21.89%	10.95%	-10.33%	35.26%	8.28%

CHARACTERISTICS

ISIN / WKN	DE000SLOPC45 / SLOPC4	Base Value / Base Date	409.86 Points / 08.05.2006
Bloomberg / Reuters	/SNAMCEN	Last Price	2152.28
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	317		

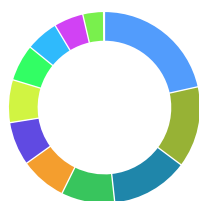
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.79%	-8.29%	-7.84%	8.44%	-4.13%	425.13%
Performance (p.a.)						9.10%
Volatility (p.a.)	22.95%	30.65%	23.24%	18.35%	25.51%	19.36%
High	2179.01	2346.73	2380.27	2380.27	2361.53	2380.27
Low	1860.79	1860.79	1860.79	1860.79	1860.79	192.46
Sharpe Ratio*	12.47	-1.04	-0.75	0.35	-0.49	0.36
Max. Drawdown	-3.35%	-20.71%	-21.82%	-21.82%	-21.20%	-57.49%
VaR 95 \ 99				-25.0% \ -69.1%		-29.0% \ -57.8%
CVaR 95 \ 99				-47.4% \ -97.4%		-48.9% \ -86.8%

* 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).

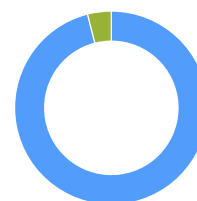
COMPOSITION BY SECTORS

- Finance 21.5%
- Industrials 13.7%
- Technology 13.1%
- Utilities 9.0%
- Consumer Non-Cyclicals 7.8%
- Energy 7.3%
- Healthcare 7.2%
- Non-Energy Materials 6.2%
- Consumer Services 5.5%
- Consumer Cyclical 5.0%
- Business Services 3.5%
- Telecommunications 0.1%



COMPOSITION BY COUNTRIES

- United States 96.0%
- Canada 4.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	1.29%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	1.07%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.95%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.91%
ARTHUR J GALLAGHER & CO	AJG UN Equity	US	USD	0.90%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.82%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.75%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.73%
DOORDASH INC	DASH UW Equity	US	USD	0.71%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.69%

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