

FACTSHEET - Solactive GBS Germany Large & Mid Cap Index NTR

AS OF 22-Aug-2025



DESCRIPTION

The Solactive GBS Germany Large & Mid Cap 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the German market. 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	20.87%	16.90%	17.77%	-16.07%	16.09%	0.50%

CHARACTERISTICS

ISIN / WKN	DE000SLA34A3 / SLA34A	Base Value / Base Date	526.17 Points / 08.05.2006
Bloomberg / Reuters	SDELMCN Index/ .SDELMCN	Last Price	1645.78
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	43		

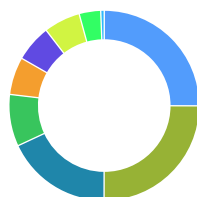
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.60%	2.32%	7.66%	28.20%	20.87%	212.78%
Performance (p.a.)						6.09%
Volatility (p.a.)	13.53%	13.29%	20.92%	17.20%	19.39%	20.66%
High	1648.82	1659.15	1659.15	1659.15	1659.15	1659.15
Low	1585.64	1563.72	1344.44	1261.25	1344.44	303.11
Sharpe Ratio*	0.41	0.59	0.68	1.55	1.68	0.20
Max. Drawdown	-3.29%	-5.39%	-15.88%	-15.88%	-15.88%	-56.36%
VaR 95 \ 99				-23.3% \ -56.6%		-32.1% \ -59.1%
CVaR 95 \ 99				-41.6% \ -72.3%		-50.4% \ -82.3%

* 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).

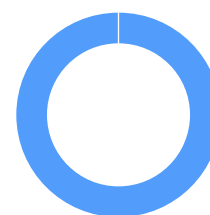
COMPOSITION BY SECTORS

- Finance 25.0%
- Industrials 25.0%
- Technology 18.0%
- Consumer Cyclicals 8.8%
- Telecommunications 6.4%
- Healthcare 6.3%
- Non-Energy Materials 6.2%
- Utilities 3.7%
- Consumer Non-Cyclical 0.6%



COMPOSITION BY COUNTRIES

- Germany 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	15.01%
SIEMENS AG	SIE GY Equity	DE	EUR	11.05%
ALLIANZ SE	ALV GY Equity	DE	EUR	9.08%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	6.40%
RHEINMETALL AG	RHM GY Equity	DE	EUR	4.68%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.57%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.79%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	3.62%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.03%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	2.95%

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