

FACTSHEET - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

AS OF 06-Jun-2025



DESCRIPTION

The Solactive GBS Developed Markets Eurozone 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 developed Eurozone. 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	14.47%	9.25%	19.44%	-12.53%	23.71%	-2.21%

CHARACTERISTICS

ISIN / WKN	DE000SLA40V6 / SLA40V	Base Value / Base Date	702.58 Points / 08.05.2006
Bloomberg / Reuters	SEZLMCN Index/ .SEZLMCN	Last Price	1717.17
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	189		

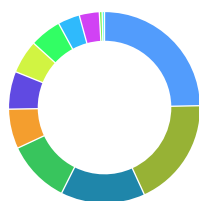
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.87%	2.68%	12.65%	13.24%	14.47%	144.41%
Performance (p.a.)						4.80%
Volatility (p.a.)	10.07%	22.46%	18.10%	16.18%	19.11%	20.09%
High	1718.77	1718.77	1718.77	1718.77	1718.77	1718.77
Low	1637.38	1429.62	1429.62	1402.39	1429.62	347.76
Sharpe Ratio*	7.58	0.41	1.39	0.70	1.82	0.13
Max. Drawdown	-2.07%	-15.25%	-15.35%	-15.35%	-15.35%	-59.98%
VaR 95 \ 99				-23.9% \ -49.8%		-31.6% \ -59.4%
CVaR 95 \ 99				-41.7% \ -73.9%		-49.8% \ -82.1%

* 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).

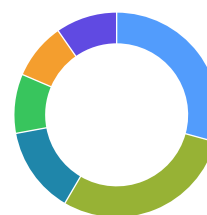
COMPOSITION BY SECTORS

- Finance 24.7%
- Industrials 18.5%
- Technology 14.2%
- Consumer Cyclicals 10.6%
- Consumer Non-Cyclical 6.7%
- Non-Energy Materials 6.4%
- Utilities 5.6%
- Healthcare 5.3%
- Telecommunications 3.7%
- Energy 3.4%
- Consumer Services 0.5%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- Germany 29.3%
- France 29.2%
- Netherlands 13.7%
- Spain 9.3%
- Italy 8.9%
- Others 9.7%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	5.12%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.73%
SIEMENS AG	SIE GY Equity	DE	EUR	2.98%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.52%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.26%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.24%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.01%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.95%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.94%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.90%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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