

# FACTSHEET - Solactive GBS Developed Markets Small Cap EUR Index 5% AR

## AS OF 06-Jun-2025



### DESCRIPTION

The Solactive GBS Developed Markets Small Cap EUR Index AR 5% intends to track the performance of the Solactive GBS Developed Markets Small Cap EUR Index NTR subject to an adjusted return factor of 5% per annum.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-7.51%	12.16%	6.86%	-19.03%	16.56%	3.43%

### CHARACTERISTICS

ISIN / WKN	SL0MDH	Base Value / Base Date	802.8 Points / 08.05.2006
Bloomberg / Reuters	SDMSCE5 Index/ .SDMSCE5	Last Price	1139.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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	3118		

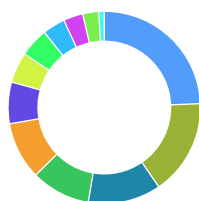
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.13%	-0.93%	-11.58%	0.27%	-7.51%	42.00%
Performance (p.a.)						1.85%
Volatility (p.a.)	18.42%	26.35%	20.68%	18.37%	21.52%	17.55%
High	1158.01	1165.39	1287.64	1304.26	1278.15	1335.93
Low	1084.34	991.74	991.74	991.74	991.74	321.05
Sharpe Ratio*	4.44	-0.22	-1.17	-0.10	-0.87	-0.02
Max. Drawdown	-3.71%	-14.90%	-23.08%	-23.96%	-22.41%	-61.83%
VaR 95 \ 99				-28.1% \ -62.8%		-27.8% \ -51.2%
CVaR 95 \ 99				-49.3% \ -89.4%		-43.6% \ -75.1%

\* 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).

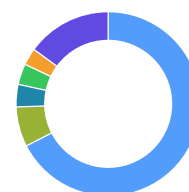
## COMPOSITION BY SECTORS

- Finance 24.3%
- Industrials 16.1%
- Technology 12.3%
- Non-Energy Materials 9.9%
- Healthcare 9.7%
- Consumer Cyclical 7.0%
- Consumer Non-Cyclicals 5.2%
- Consumer Services 4.9%
- Energy 3.8%
- Business Services 3.3%
- Utilities 2.7%
- Telecommunications 0.9%



## COMPOSITION BY COUNTRIES

- United States 67.4%
- Japan 7.0%
- United Kingdom 3.9%
- Canada 3.7%
- Switzerland 3.0%
- Others 14.9%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQT CORP	EQT UN Equity	US	USD	0.33%
NRG ENERGY INC	NRG UN Equity	US	USD	0.32%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.31%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.27%
GODADDY INC	GDDY UN Equity	US	USD	0.25%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.25%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.25%
VERALTO CORP	VLTO UN Equity	US	USD	0.24%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.24%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.23%

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