

FACTSHEET - Solactive GBS Developed Markets Eurozone Mid & Small Cap Index PR

AS OF 23-May-2025



DESCRIPTION

The Solactive GBS Developed Markets Eurozone Mid & Small 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 and small cap segment covering approximately the largest 70-99% 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	15.26%	4.87%	12.79%	-18.79%	18.67%	0.16%

CHARACTERISTICS

ISIN / WKN	DE000SLON843 / SLON84	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SEZMSCP	Last Price	1384.01
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 08.05.2017
Index Members	376		

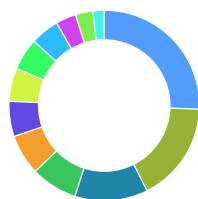
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.04%	6.38%	15.81%	11.14%	15.26%	38.40%
Performance (p.a.)						4.12%
Volatility (p.a.)	10.39%	23.42%	17.55%	14.85%	19.52%	15.20%
High	1409.77	1409.77	1409.77	1409.77	1409.77	1409.77
Low	1292.98	1163.84	1163.84	1121.12	1163.84	682.01
Sharpe Ratio*	12.20	1.13	1.85	0.62	2.13	0.13
Max. Drawdown	-1.83%	-14.84%	-14.84%	-14.84%	-14.84%	-38.03%
VaR 95 \ 99				-21.5% \ -43.7%		-23.9% \ -48.1%
CVaR 95 \ 99				-38.3% \ -73.7%		-39.1% \ -69.2%

* 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).

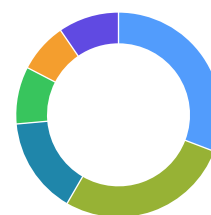
COMPOSITION BY SECTORS

- Finance 25.6%
- Industrials 17.0%
- Non-Energy Materials 12.4%
- Healthcare 7.9%
- Technology 6.9%
- Consumer Non-Cyclicals 6.0%
- Consumer Cyclicals 5.6%
- Business Services 5.4%
- Telecommunications 4.9%
- Utilities 3.4%
- Consumer Services 3.0%
- Energy 1.9%



COMPOSITION BY COUNTRIES

- France 30.8%
- Germany 27.6%
- Netherlands 15.2%
- Italy 9.0%
- Spain 7.8%
- Others 9.6%



TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	2.57%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.54%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	2.00%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.00%
LEGRAND SA	LR FP Equity	FR	EUR	1.57%
ORANGE SA	ORA FP Equity	FR	EUR	1.45%
DSM FIRMENICH AG	DSFIR NA Equity	NL	EUR	1.42%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.41%
BAYER AG	BAYN GY Equity	DE	EUR	1.40%
CAPGEMINI SA	CAP FP Equity	FR	EUR	1.34%

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