

# FACTSHEET - Solactive GBS Developed Markets Europe Mid & Small Cap EUR Index PR

## AS OF 20-May-2025



### DESCRIPTION

The Solactive GBS Developed Markets Europe Mid & Small Cap EUR 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 Europe. 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	11.02%	5.57%	14.01%	-23.46%	19.52%	1.56%

### CHARACTERISTICS

ISIN / WKN	DE000SLON8J2 / SLON8J	Base Value / Base Date	660.32 Points / 08.05.2006
Bloomberg / Reuters	/SEUMSCEP	Last Price	1344.60
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 08.05.2006
Index Members	867		

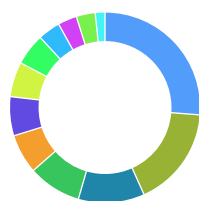
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.31%	4.12%	12.54%	9.40%	11.02%	103.63%
Performance (p.a.)						3.81%
Volatility (p.a.)	7.49%	22.19%	16.64%	13.95%	18.64%	16.89%
High	1344.60	1344.60	1344.60	1344.60	1344.60	1344.60
Low	1207.27	1114.11	1114.11	1114.11	1114.11	288.05
Sharpe Ratio*	35.60	0.71	1.50	0.53	1.57	0.10
Max. Drawdown	-0.43%	-14.75%	-14.75%	-14.75%	-14.75%	-64.25%
VaR 95 \ 99				-19.5% \ -48.2%		-27.0% \ -51.3%
CVaR 95 \ 99				-37.5% \ -73.7%		-43.7% \ -73.5%

\* 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 26.2%
- Industrials 17.1%
- Non-Energy Materials 11.2%
- Healthcare 9.0%
- Technology 6.7%
- Consumer Non-Cyclicals 6.6%
- Consumer Cyclicals 5.9%
- Business Services 5.4%
- Telecommunications 3.8%
- Utilities 3.2%
- Consumer Services 3.2%
- Energy 1.6%



## COMPOSITION BY COUNTRIES

- United Kingdom 22.1%
- France 16.0%
- Germany 14.3%
- Switzerland 14.0%
- Netherlands 7.8%
- Others 25.7%



## TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	1.36%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.35%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	1.20%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.04%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	1.02%
LEGRAND SA	LR FP Equity	FR	EUR	0.81%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	0.79%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	0.74%
ORANGE SA	ORA FP Equity	FR	EUR	0.73%
DSM FIRMENICH AG	DSFIR NA Equity	NL	EUR	0.72%

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