

FACTSHEET - Solactive GBS Developed Markets Mid & Small Cap EUR Index NTR

AS OF 19-Jun-2025



DESCRIPTION

The Solactive GBS Developed Markets Mid & Small Cap EUR 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 mid and small cap segment covering approximately the largest 70-99% of the free-float market capitalization in the Developed Markets. 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	-4.51%	18.24%	11.81%	-13.31%	26.21%	6.86%

CHARACTERISTICS

ISIN / WKN	DE000SLOPA05 / SLOPA0	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SDMMSCEN	Last Price	1785.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	3905		

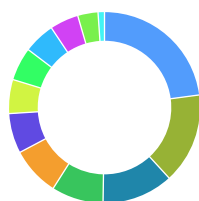
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	-0.41%	-4.54%	5.80%	-4.51%	78.55%
Performance (p.a.)						7.41%
Volatility (p.a.)	11.92%	24.07%	19.14%	16.13%	19.55%	15.55%
High	1817.87	1833.82	1958.39	1963.08	1958.39	1963.08
Low	1771.45	1569.07	1569.07	1569.07	1569.07	782.06
Sharpe Ratio*	-1.81	-0.15	-0.57	0.25	-0.58	0.35
Max. Drawdown	-2.55%	-13.81%	-19.88%	-20.07%	-19.88%	-38.87%
VaR 95 \ 99				-23.6% \ -55.1%		-22.4% \ -44.6%
CVaR 95 \ 99				-42.2% \ -86.3%		-39.1% \ -72.8%

* 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).

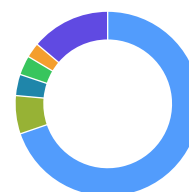
COMPOSITION BY SECTORS

- Finance 22.9%
- Industrials 15.3%
- Technology 12.1%
- Non-Energy Materials 8.8%
- Healthcare 8.2%
- Consumer Non-Cyclicals 6.7%
- Consumer Cyclicals 5.7%
- Utilities 5.6%
- Energy 5.3%
- Consumer Services 4.8%
- Business Services 3.4%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United States 69.7%
- Japan 6.7%
- United Kingdom 3.7%
- Canada 3.4%
- France 2.6%
- Others 13.8%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	0.55%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.42%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.40%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.37%
ARTHUR J GALLAGHER & CO	AJG UN Equity	US	USD	0.36%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.34%
DOORDASH INC	DASH UW Equity	US	USD	0.32%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.32%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	US	USD	0.30%
SNOWFLAKE INC	SNOW UN Equity	US	USD	0.30%

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