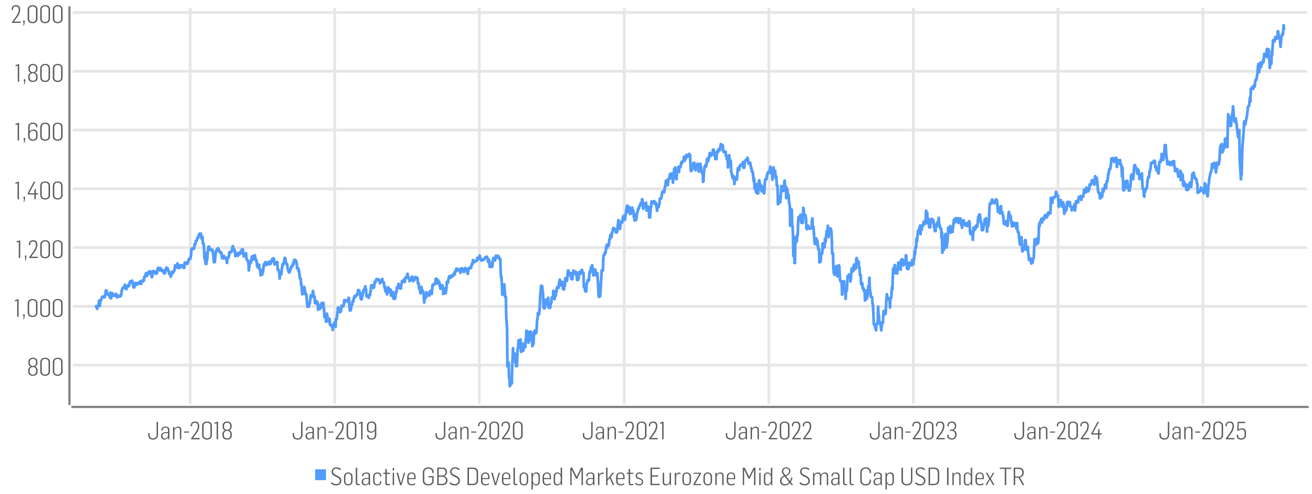
FACTSHEET - Solactive GBS Developed Markets Eurozone Mid & Small Cap USD Index TR
AS OF 25-Jul-2025

DESCRIPTION

The Solactive GBS Developed Markets Eurozone Mid & Small Cap USD Index TR 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 total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	39.11%	1.44%	20.49%	-21.56%	12.52%	11.46%

CHARACTERISTICS

ISIN / WKN	DE000SLOPEF3 / SLOPEF	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/.SEZMSCUT	Last Price	1943.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	375		

SOLACTIVE
German Index Engineering

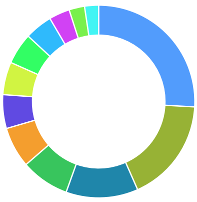
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.70%	15.75%	30.91%	34.65%	39.11%	94.37%
Performance (p.a.)						8.43%
Volatility (p.a.)	11.17%	13.28%	21.62%	17.51%	20.89%	17.64%
High	1956.73	1956.73	1956.73	1956.73	1956.73	1956.73
Low	1856.38	1683.62	1432.63	1373.26	1374.44	728.36
Sharpe Ratio*	6.33	5.78	3.17	1.77	3.60	0.24
Max. Drawdown	-2.71%	-3.43%	-14.74%	-14.74%	-14.74%	-41.61%
VaR 95 \ 99				-24.9% \ -37.2%		-27.5% \ -50.9%
CVaR 95 \ 99				-39.8% \ -87.7%		-43.5% \ -78.3%

* 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 25.9%
- Industrials 17.5%
- Non-Energy Materials 12.1%
- Healthcare 8.1%
- Technology 6.8%
- Consumer Non-Cyclicals 5.7%
- Consumer Cyclicals 5.5%
- Business Services 5.2%
- Telecommunications 4.6%
- Utilities 3.5%
- Consumer Services 2.6%
- Energy 2.4%



COMPOSITION BY COUNTRIES

- France 30.1%
- Germany 28.2%
- Netherlands 14.8%
- Italy 9.0%
- Spain 7.9%
- Others 10.0%

TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.89%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	2.60%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.05%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	1.78%
LEGRAND SA	LR FP Equity	FR	EUR	1.77%
BAYER AG	BAYN GY Equity	DE	EUR	1.61%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.57%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	1.42%
ORANGE SA	ORA FP Equity	FR	EUR	1.40%
RWE AG	RWE GY Equity	DE	EUR	1.36%

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