

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

AS OF 06-Apr-2026



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	2025	2024	2023	2022	2021
Performance	2.98%	-2.34%	12.16%	6.86%	-19.03%	16.56%

CHARACTERISTICS

ISIN / WKN	SL0MDH	Base Value / Base Date	802.8 Points / 08.05.2006
Bloomberg / Reuters	SDMSCE5 Index/ .SDMSCE5	Last Price	1239.54
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	3270		

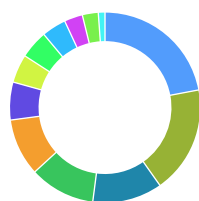
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.82%	-1.13%	1.92%	22.57%	2.98%	54.40%
Performance (p.a.)						2.21%
Volatility (p.a.)	15.85%	14.65%	14.06%	13.61%	14.72%	17.37%
High	1249.53	1300.66	1300.66	1300.66	1300.66	1335.93
Low	1194.59	1194.59	1151.65	1000.25	1194.59	321.05
Sharpe Ratio*	-0.73	-0.44	0.14	1.54	0.67	0.02
Max. Drawdown	-4.42%	-8.16%	-8.16%	-8.16%	-8.16%	-61.83%
VaR 95 \ 99				-21.8% \ -36.9%		-27.6% \ -50.9%
CVaR 95 \ 99				-30.6% \ -41.0%		-43.1% \ -74.2%

* 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).

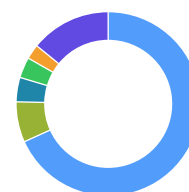
COMPOSITION BY SECTORS

- Finance 22.0%
- Industrials 18.2%
- Technology 11.8%
- Non-Energy Materials 11.1%
- Healthcare 9.7%
- Consumer Cyclicals 6.4%
- Energy 4.8%
- Consumer Non-Cyclicals 4.8%
- Consumer Services 4.1%
- Utilities 3.1%
- Business Services 2.7%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United States 68.2%
- Japan 7.1%
- Canada 4.3%
- United Kingdom 3.6%
- Switzerland 2.6%
- Others 14.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CIENA CORP	CIEN UN Equity	US	USD	0.53%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.48%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.44%
TERADYNE INC	TER UW Equity	US	USD	0.43%
EQT CORP	EQT UN Equity	US	USD	0.33%
INSMED INC	INSM UW Equity	US	USD	0.30%
EMCOR GROUP INC	EME UN Equity	US	USD	0.29%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.29%
COHERENT CORP	COHR UN Equity	US	USD	0.28%
TAPESTRY INC	TPR UN Equity	US	USD	0.26%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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