

# FACTSHEET - Solactive GBS United States 600 Index TR

## AS OF 08-May-2025



### DESCRIPTION

The Solactive GBS United States 600 Index intends to track the performance of the largest 600 small cap companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a total return index in USD and is reconstituted quarterly.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-7.21%	9.66%	21.68%	-18.29%	19.88%	18.77%

### CHARACTERISTICS

ISIN / WKN	DE000SLOAFE5 / SLOAFE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US600T	Last Price	4093.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	604		

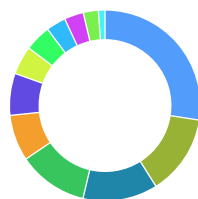
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	15.44%	-9.55%	-12.58%	0.71%	-7.21%	309.33%
Performance (p.a.)						7.70%
Volatility (p.a.)	39.54%	33.06%	26.53%	23.39%	29.18%	24.62%
High	4093.33	4556.86	4825.74	4825.74	4620.00	4825.74
Low	3545.73	3545.73	3545.73	3545.73	3545.73	457.73
Sharpe Ratio*	11.89	-1.14	-1.06	-0.15	-0.81	0.14
Max. Drawdown	-4.20%	-22.19%	-26.52%	-26.52%	-23.25%	-60.03%
VaR 95 \ 99				-36.7% \ -68.2%		-37.5% \ -68.6%
CVaR 95 \ 99				-56.3% \ -92.8%		-59.6% \ -104.3%

\* 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 27.4%
- Industrials 13.6%
- Technology 12.7%
- Healthcare 11.8%
- Consumer Cyclicals 7.8%
- Non-Energy Materials 7.1%
- Consumer Non-Cyclicals 4.8%
- Energy 4.4%
- Utilities 3.3%
- Consumer Services 3.3%
- Business Services 2.6%
- Telecommunications 1.1%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BADGER METER INC	BMI UN Equity	US	USD	0.37%
STRIDE INC	LRN UN Equity	US	USD	0.36%
ARMSTRONG WORLD INDUSTRIES INC	AWI UN Equity	US	USD	0.36%
IONQ INC	IONQ UN Equity	US	USD	0.36%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.35%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.34%
HANOVER INSURANCE GROUP INC	THG UN Equity	US	USD	0.33%
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.33%
ONEMAIN HOLDINGS INC	OMF UN Equity	US	USD	0.33%
VALMONT INDUSTRIES	VMI UN Equity	US	USD	0.33%

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