

FACTSHEET - Solactive GBS United States Mid & Small Cap Index TR

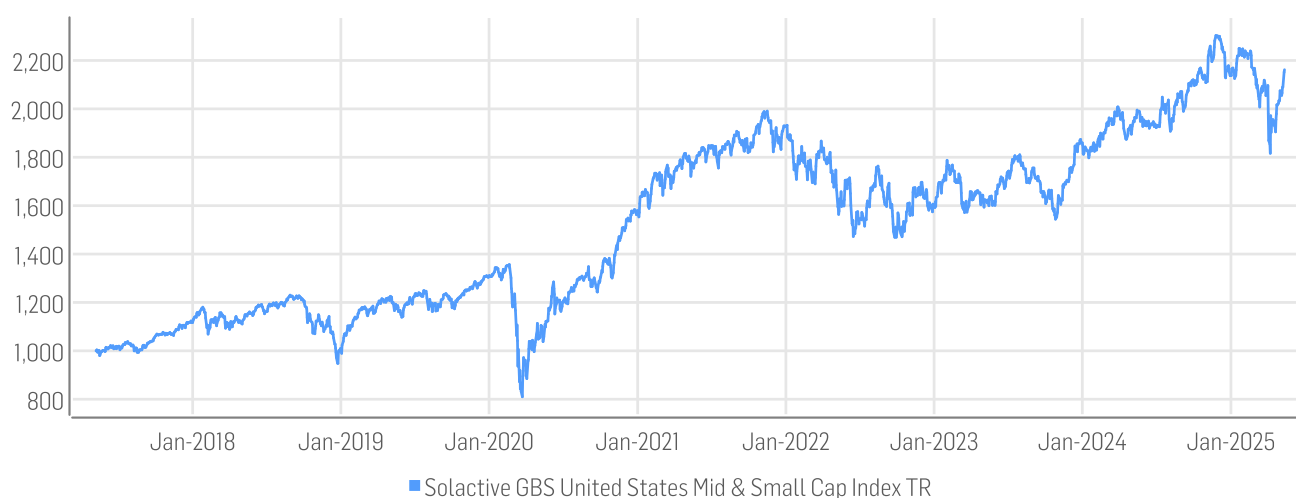
AS OF 13-May-2025



DESCRIPTION

The Solactive GBS United States Mid & Small Cap 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 & Small segment covering approximately the largest 70-99% of the free-float market capitalization in the United States. 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	1.15%	14.93%	16.21%	-17.00%	22.11%	20.71%

CHARACTERISTICS

ISIN / WKN	DE000SLOBAW6 / SLOBAW	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSMSCT	Last Price	2161.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1578		

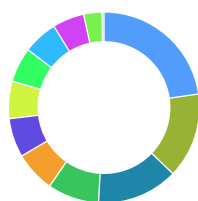
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	11.85%	-2.07%	-2.35%	8.76%	1.15%	116.19%
Performance (p.a.)						10.10%
Volatility (p.a.)	18.77%	30.37%	23.43%	19.40%	25.78%	20.90%
High	2161.92	2239.35	2303.56	2303.56	2249.76	2303.56
Low	1904.80	1816.33	1816.33	1816.33	1816.33	810.00
Sharpe Ratio*	15.27	-0.41	-0.38	0.24	-0.04	0.28
Max. Drawdown	-2.62%	-18.89%	-21.15%	-21.15%	-19.27%	-40.29%
VaR 95 \ 99				-27.4% \ -57.9%		-31.7% \ -56.6%
CVaR 95 \ 99				-47.4% \ -90.9%		-50.9% \ -92.6%

* 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).

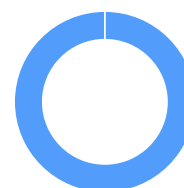
COMPOSITION BY SECTORS

- Finance 22.7%
- Industrials 14.4%
- Technology 13.8%
- Healthcare 8.7%
- Non-Energy Materials 6.9%
- Consumer Non-Cyclicals 6.6%
- Utilities 6.3%
- Energy 5.9%
- Consumer Cyclicals 5.9%
- Consumer Services 5.4%
- Business Services 3.1%
- Telecommunications 0.3%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Marshall Islands 0.0%



TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.66%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.58%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.55%
ARTHUR J GALLAGHER & CO	AJG UN Equity	US	USD	0.53%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.49%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	0.48%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.45%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.44%
DOORDASH INC	DASH UW Equity	US	USD	0.42%
CRH PLC	CRH UN Equity	US	USD	0.42%

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