

FACTSHEET - Solactive GBS North America Mid & Small Cap USD Index NTR

AS OF 18-Jun-2025



DESCRIPTION

The Solactive GBS North America Mid & Small Cap USD 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 North America. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|-------|--------|--------|---------|--------|--------|
| Performance | 1.66% | 14.29% | 15.51% | -17.19% | 21.47% | 19.38% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOPBA0 / SLOPBA | Base Value / Base Date | 1000.00 Points / 08.05.2017 |
| Bloomberg / Reuters | /SNAMSCUN | Last Price | 2067.53 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 1765 | | |

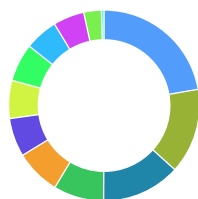
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.59% | 4.21% | 0.79% | 11.81% | 1.66% | 106.75% |
| Performance (p.a.) | | | | | | 9.37% |
| Volatility (p.a.) | 12.98% | 28.66% | 22.83% | 18.32% | 23.29% | 18.86% |
| High | 2087.15 | 2087.15 | 2137.93 | 2191.48 | 2137.93 | 2191.48 |
| Low | 2021.79 | 1730.74 | 1730.74 | 1730.74 | 1730.74 | 786.98 |
| Sharpe Ratio* | -0.86 | 0.48 | -0.12 | 0.42 | -0.03 | 0.27 |
| Max. Drawdown | -2.78% | -14.19% | -19.05% | -21.02% | -19.05% | -40.69% |
| VaR 95 \ 99 | | | | -27.4% \ -57.2% | | -28.1% \ -52.3% |
| CVaR 95 \ 99 | | | | -44.7% \ -90.1% | | -46.9% \ -84.2% |

* 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).

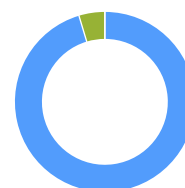
COMPOSITION BY SECTORS

- Finance 22.3%
- Industrials 14.4%
- Technology 13.4%
- Healthcare 8.5%
- Non-Energy Materials 7.7%
- Energy 6.5%
- Consumer Non-Cyclicals 6.4%
- Utilities 6.4%
- Consumer Cyclicals 5.6%
- Consumer Services 5.3%
- Business Services 3.0%
- Telecommunications 0.4%



COMPOSITION BY COUNTRIES

- United States 95.3%
- Canada 4.7%
- Marshall Islands 0.0%



TOP COMPONENTS AS OF 18-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|----------------|---------|----------|------------------|
| CAPITAL ONE FINANCIAL CORP | COF UN Equity | US | USD | 0.76% |
| CONSTELLATION ENERGY CORPORATION | CEG UW Equity | US | USD | 0.58% |
| MICROSTRATEGY INC-CL A | MSTR UW Equity | US | USD | 0.55% |
| PARKER HANNIFIN CORP | PH UN Equity | US | USD | 0.51% |
| ARTHUR J GALLAGHER & CO | AJG UN Equity | US | USD | 0.49% |
| TRANSDIGM GROUP INC | TDG UN Equity | US | USD | 0.47% |
| DOORDASH INC | DASH UW Equity | US | USD | 0.44% |
| WILLIAMS COS INC | WMB UN Equity | US | USD | 0.44% |
| MOTOROLA SOLUTIONS INC | MSI UN Equity | US | USD | 0.41% |
| HOWMET AEROSPACE INC | HWM UN Equity | US | USD | 0.41% |

DISCLAIMER

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