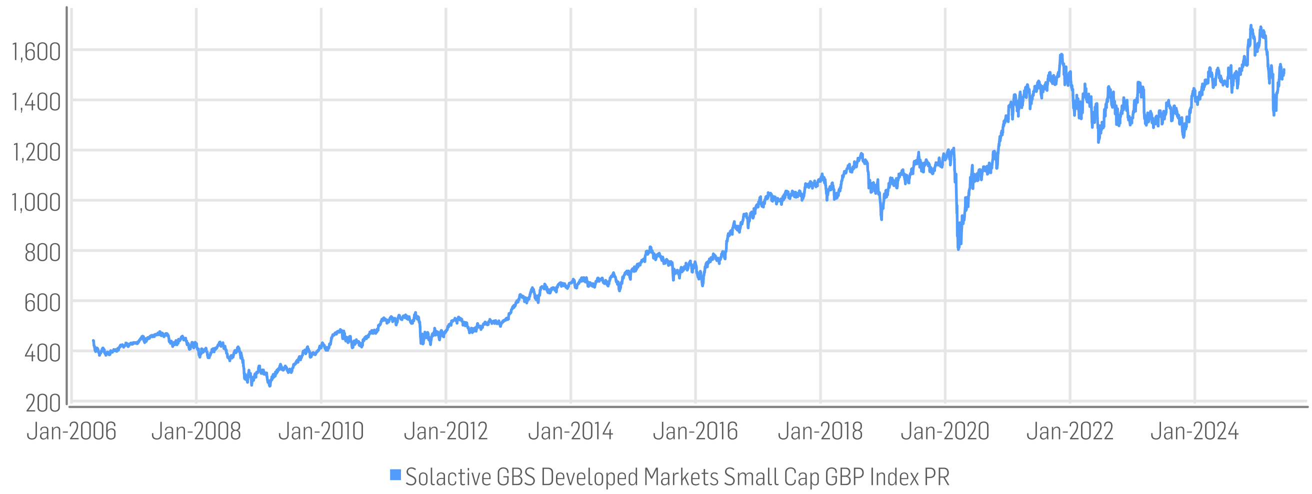
FACTSHEET - AS OF 06-Jun-2025
Solactive GBS Developed Markets Small Cap GBP Index PR

DESCRIPTION

The Solactive GBS Developed Markets Small Cap GBP Index PR 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Developed Markets. It is calculated as a price return index in GBP and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0QQ1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDMSCBP	Last Price	1521.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	3118		

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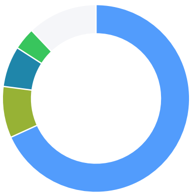
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	4.24%	-0.19%	-8.70%	3.62%	-4.50%	52.11%
Performance (p.a.)						5.33%
Volatility (p.a.)	16.04%	25.28%	20.18%	17.32%	20.84%	17.52%
High	1541.66	1541.66	1691.27	1697.38	1691.27	1697.38
Low	1459.21	1338.85	1338.85	1338.85	1338.85	803.62
Sharpe Ratio*	3.84	-0.20	-1.04	-0.03	-0.69	0.06
Max. Drawdown	-3.85%	-12.88%	-20.84%	-21.12%	-20.84%	-33.47%
VaR 95 \ 99				-26.8% \ -48.4%		-26.6% \ -47.8%
CVaR 95 \ 99				-44.9% \ -78.1%		-42.6% \ -77.6%

* 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).

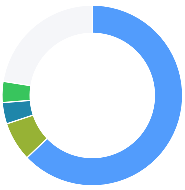
COMPOSITION BY CURRENCIES

- USD 68.2%
- EUR 8.8%
- JPY 7.0%
- GBp 3.8%
- Others 12.1%



COMPOSITION BY COUNTRIES

- US 62.9%
- JP 7.0%
- GB 3.8%
- CA 3.8%
- Others 22.5%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQT CORP	EQT UN Equity	US	USD	0.33%
NRG ENERGY INC	NRG UN Equity	US	USD	0.32%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.31%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.27%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.25%
GODADDY INC	GDDY UN Equity	US	USD	0.25%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.25%
VERALTO CORP	VLTO UN Equity	US	USD	0.24%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.24%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.23%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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