

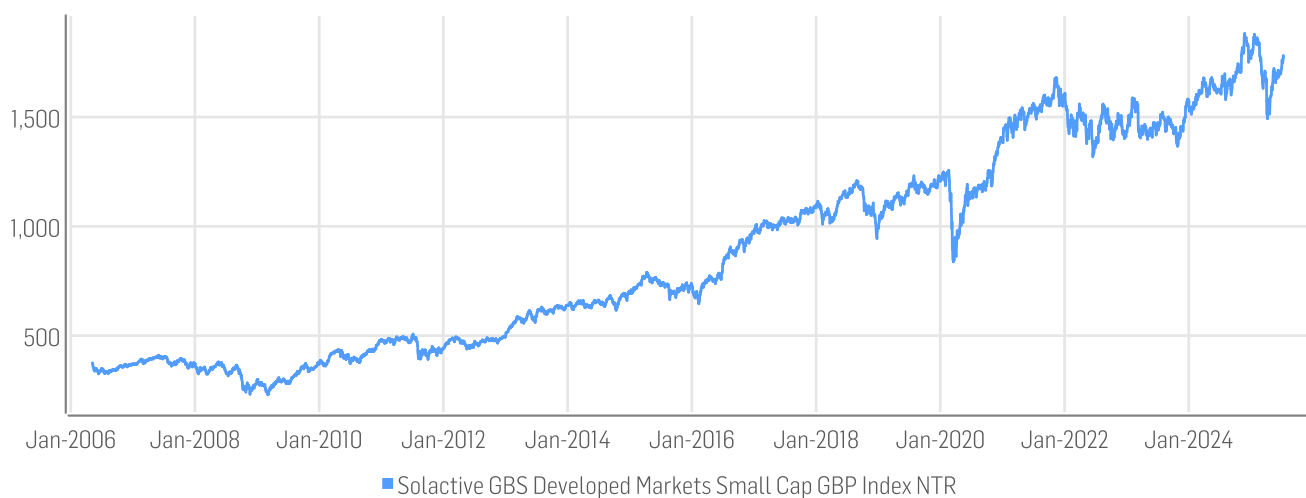
FACTSHEET - AS OF 11-Jul-2025

Solactive GBS Developed Markets Small Cap GBP Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQQ2	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDMSCBN	Last Price	1773.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	3106		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	3.73%	14.74%	-1.14%	5.11%	0.26%	77.35%
Performance (p.a.)						7.26%
Volatility (p.a.)	10.12%	14.25%	19.79%	17.42%	19.32%	17.45%
High	1780.85	1780.85	1878.77	1882.72	1878.77	1882.72
Low	1682.90	1513.80	1492.41	1492.41	1492.41	837.28
Sharpe Ratio*	5.14	4.95	-0.33	0.06	-0.19	0.17
Max. Drawdown	-1.57%	-3.76%	-20.56%	-20.73%	-20.56%	-33.38%
VaR 95 \ 99				-26.7% \ -48.2%		-26.5% \ -47.8%
CVaR 95 \ 99				-44.8% \ -78.0%		-42.4% \ -77.5%

* 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).

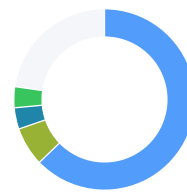
COMPOSITION BY CURRENCIES

- USD 68.2%
- EUR 8.9%
- JPY 6.9%
- GBp 3.7%
- Others 12.2%



COMPOSITION BY COUNTRIES

- US 62.8%
- JP 6.9%
- CA 3.8%
- GB 3.7%
- Others 22.7%



TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQT CORP	EQT UN Equity	US	USD	0.31%
NRG ENERGY INC	NRG UN Equity	US	USD	0.30%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.29%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.25%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.24%
VERALTO CORP	VLTO UN Equity	US	USD	0.24%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.24%
EMCOR GROUP INC	EME UN Equity	US	USD	0.24%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.24%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.23%

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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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