

FACTSHEET - AS OF 05-May-2021

Solactive GBS United States Small Cap Index PR

DESCRIPTION

The Solactive GBS United States Small Cap 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 United States. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



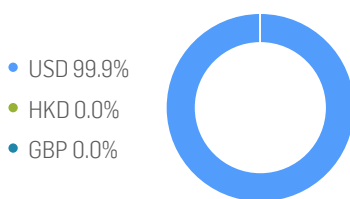
CHARACTERISTICS

ISIN / WKN	DE000SLA4YP3 / SLA4YP	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SUSSCP	Last Price	1672.79
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	USD	History	Available daily back to 08.05.2017
Index Members	1455		

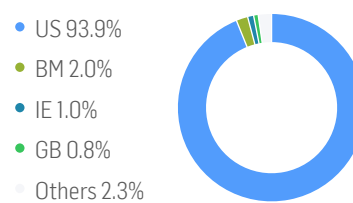
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.00%	4.70%	30.87%	63.28%	12.57%	43.41%
Performance (p.a.)	-	-	-	-	-	18.89%
Volatility (p.a.)	13.41%	20.83%	19.44%	22.71%	20.78%	29.80%
High	1715.71	1715.71	1715.71	1715.71	1715.71	1715.71
Low	1642.65	1558.67	1278.20	952.23	1461.81	744.85
Sharpe Ratio	0.95	0.97	3.73	2.83	1.98	0.62
Max. Drawdown	-2.50%	-7.22%	-7.22%	-11.04%	-7.22%	-41.56%
VaR 95 \ 99				-36.5% \ -54.6%		-43.3% \ -106.0%
CVaR 95 \ 99				-52.7% \ -84.9%		-76.9% \ -168.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
ZEBRA TECHNOLOGIES CORP	ZBRA UW Equity	US	USD	0.42%
EPAM SYSTEMS INC	EPAM UN Equity	US	USD	0.41%
ETSY INC	ETSY UW Equity	US	USD	0.38%
HUBSPOT INC	HUBS UN Equity	US	USD	0.36%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.35%
TERADYNE INC	TER UW Equity	US	USD	0.34%
CAESARS ENTERTAINMENT INC	CZR UW Equity	US	USD	0.34%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	0.33%
GENERAC HOLDINGS INC	GNRC UN Equity	US	USD	0.32%
HORIZON THERAPEUTICS PLC	HZNP UW Equity	IE	USD	0.32%

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