

FACTSHEET - AS OF 12-Apr-2021

Solactive GBS United States Small Cap Index TR

DESCRIPTION

The Solactive GBS United States 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 small cap segment covering approximately the largest 85% - 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



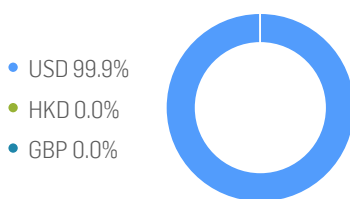
CHARACTERISTICS

ISIN / WKN	DE000SLA4YQ1 / SLA4YQ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSST	Last Price	1759.59
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	1462		

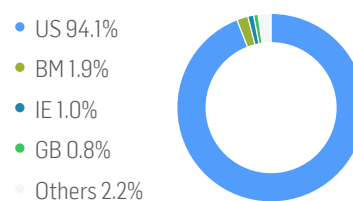
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.63%	5.71%	32.53%	77.95%	12.01%	46.46%
Performance (p.a.)	-	-	-	-	-	20.79%
Volatility (p.a.)	21.56%	22.02%	20.49%	24.42%	22.02%	30.17%
High	1789.94	1789.94	1789.94	1789.94	1789.94	1789.94
Low	1661.08	1599.15	1261.23	947.92	1545.40	778.83
Sharpe Ratio	-0.35	1.14	3.75	3.24	2.26	0.68
Max. Drawdown	-7.20%	-7.20%	-7.20%	-11.03%	-7.20%	-41.45%
VaR 95 \ 99				-42.0% \ -54.6%		-43.6% \ -105.9%
CVaR 95 \ 99				-55.1% \ -85.4%		-78.0% \ -168.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 12-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
ETSY INC	ETSY UW Equity	US	USD	0.45%
ZEBRA TECHNOLOGIES CORP	ZBRA UW Equity	US	USD	0.44%
TELADOC HEALTH INC	TDOC UN Equity	US	USD	0.38%
EPAM SYSTEMS INC	EPAM UN Equity	US	USD	0.38%
HUBSPOT INC	HUBS UN Equity	US	USD	0.37%
TERADYNE INC	TER UW Equity	US	USD	0.36%
BURLINGTON STORES INC	BURL UN Equity	US	USD	0.35%
EXACT SCIENCES CORP	EXAS UR Equity	US	USD	0.34%
GENERAC HOLDINGS INC	GNRC UN Equity	US	USD	0.33%
MARKETAXESS HOLDINGS INC	MKTX UW Equity	US	USD	0.33%

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