

FACTSHEET - Solactive GBS United States Small Cap Index NTR

AS OF 22-May-2025



DESCRIPTION

The Solactive GBS United States Small Cap 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 United States. 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	-4.31%	14.55%	16.78%	-19.00%	16.75%	21.54%

CHARACTERISTICS

ISIN / WKN	DE000SLA4YR9 / SLA4YR	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSSCN	Last Price	1868.95
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	USD	History	Available daily back to 08.05.2017
Index Members	1299		

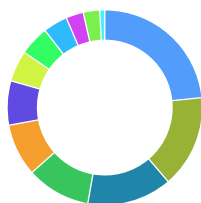
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.27%	-4.20%	-10.71%	4.18%	-4.31%	86.90%
Performance (p.a.)						8.09%
Volatility (p.a.)	20.68%	33.52%	25.72%	21.94%	27.61%	22.45%
High	1931.74	1950.88	2120.63	2120.63	2057.61	2120.63
Low	1710.38	1594.96	1594.96	1594.96	1594.96	768.23
Sharpe Ratio*	9.19	-0.60	-0.96	-0.00	-0.54	0.17
Max. Drawdown	-3.25%	-18.24%	-24.79%	-24.79%	-22.48%	-41.48%
VaR 95 \ 99				-38.0% \ -66.2%		-34.7% \ -56.7%
CVaR 95 \ 99				-54.8% \ -94.1%		-54.1% \ -97.9%

* 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).

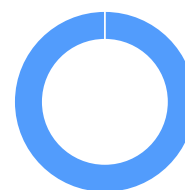
COMPOSITION BY SECTORS

- Finance 23.4%
- Industrials 15.4%
- Technology 14.1%
- Healthcare 10.6%
- Non-Energy Materials 8.7%
- Consumer Cyclicals 7.3%
- Consumer Non-Cyclicals 5.1%
- Consumer Services 4.9%
- Energy 4.0%
- Utilities 2.9%
- Business Services 2.7%
- Telecommunications 0.8%



COMPOSITION BY COUNTRIES

- United States 100.0%
- Marshall Islands 0.0%



TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NRG ENERGY INC	NRG UN Equity	US	USD	0.49%
EQT CORP	EQT UN Equity	US	USD	0.49%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.46%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.41%
GODADDY INC	GDDY UN Equity	US	USD	0.38%
VERALTO CORP	VLTO UN Equity	US	USD	0.37%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.37%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.37%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.37%
SMURFIT WESTROCK PLC	SW UN Equity	US	USD	0.35%

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