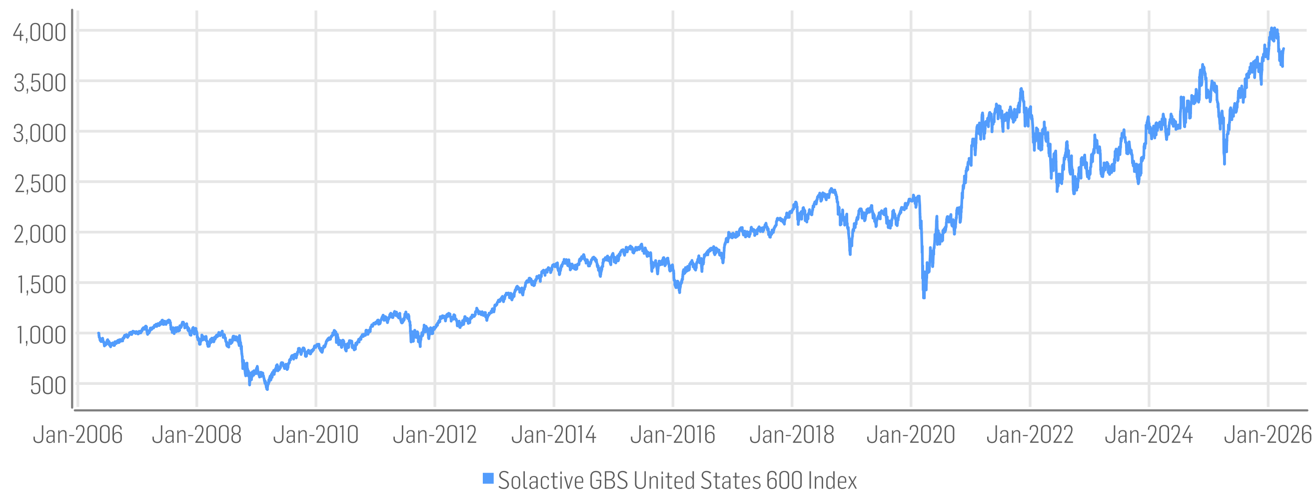
FACTSHEET - Solactive GBS United States 600 Index AS OF 06-Apr-2026

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United States 600 Index intends to track the performance of the largest 600 small cap companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a price return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.75%	11.28%	7.95%	19.73%	-19.48%	18.52%

CHARACTERISTICS

ISIN / WKN	DE000SL0AFC9 / SL0AFC
Bloomberg / Reuters	/ .US600
Index Calculator	Solactive AG
Index Type	PR
Index Currency	USD
Index Members	598

Base Value / Base Date	1000 Points / 08.05.2006
Last Price	3819.20
Dividends	Not included
Calculation	9:30am to 4:50pm (EST), every 15 seconds
History	Available daily back to 08.05.2006

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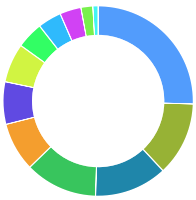
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.76%	-1.52%	3.80%	34.81%	2.75%	281.92%
Performance (p.a.)						6.96%
Volatility (p.a.)	21.00%	18.78%	18.82%	18.38%	18.80%	24.36%
High	3819.20	4023.80	4023.80	4023.80	4023.80	4023.80
Low	3641.73	3641.73	3464.00	2795.95	3641.73	439.93
Sharpe Ratio*	0.28	-0.52	0.22	1.73	0.39	0.14
Max. Drawdown	-4.46%	-9.50%	-9.50%	-9.50%	-9.50%	-61.05%
VaR 95 \ 99				-27.8% \ -36.7%		-37.3% \ -66.5%
CVaR 95 \ 99				-34.5% \ -48.0%		-58.8% \ -102.3%

* 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).

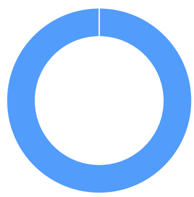
COMPOSITION BY SECTORS

- Finance 25.5%
- Technology 12.6%
- Healthcare 12.4%
- Industrials 12.3%
- Consumer Cyclicals 8.3%
- Energy 7.2%
- Non-Energy Materials 6.6%
- Consumer Non-Cyclicals 4.6%
- Consumer Services 4.0%
- Utilities 3.6%
- Business Services 2.0%
- Telecommunications 0.9%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	0.48%
TTM TECHNOLOGIES INC	TTMI UW Equity	US	USD	0.47%
PLANET LABS PBC	PL UN Equity	US	USD	0.43%
LITTELFUSE INC	LFUS UW Equity	US	USD	0.40%
VIAVI SOLUTIONS INC	VIAV UW Equity	US	USD	0.38%
PRIMORIS SERVICES CORP	PRIM UN Equity	US	USD	0.38%
FORMFACTOR INC	FORM UW Equity	US	USD	0.38%
CHORD ENERGY CORP	CHRD UW Equity	US	USD	0.38%
VAXCYTE INC	PCVX UW Equity	US	USD	0.37%
SEMTECH CORP	SMTC UW Equity	US	USD	0.37%

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