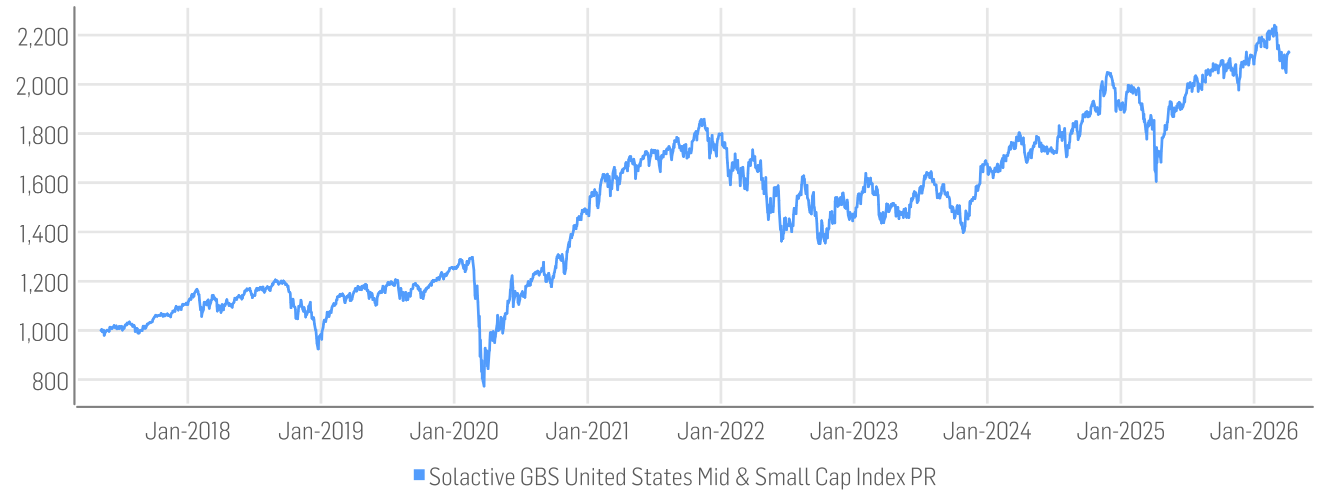
FACTSHEET - Solactive GBS United States Mid & Small Cap Index PR
AS OF 07-Apr-2026

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS United States Mid & 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 Mid & Small segment covering approximately the largest 70-99% 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



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	2.28%	9.75%	13.17%	14.26%	-18.31%	20.63%

CHARACTERISTICS

ISIN / WKN	DE000SL0BAV8 / SL0BAV	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSMSCP	Last Price	2129.72
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1589		

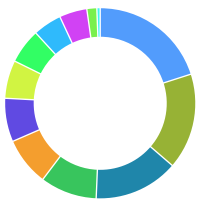
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.67%	-0.35%	2.40%	24.66%	2.28%	112.97%
Performance (p.a.)						8.85%
Volatility (p.a.)	17.51%	15.21%	14.70%	14.04%	15.27%	20.27%
High	2158.52	2240.19	2240.19	2240.19	2240.19	2240.19
Low	2047.62	2047.62	1976.33	1683.43	2047.62	773.40
Sharpe Ratio*	-0.66	-0.33	0.09	1.52	0.34	0.26
Max. Drawdown	-5.14%	-8.60%	-8.60%	-8.60%	-8.60%	-40.41%
VaR 95 \ 99				-23.2% \ -36.0%		-30.2% \ -53.7%
CVaR 95 \ 99				-29.6% \ -39.4%		-49.0% \ -87.8%

* 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).

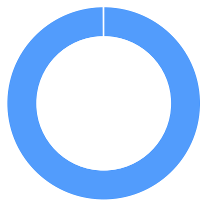
COMPOSITION BY SECTORS

- Finance 20.1%
- Industrials 16.3%
- Technology 14.3%
- Healthcare 9.6%
- Non-Energy Materials 8.2%
- Energy 7.4%
- Utilities 6.5%
- Consumer Non-Cyclicals 5.9%
- Consumer Cyclicals 4.9%
- Consumer Services 4.7%
- Business Services 1.7%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 99.9%
- Jersey 0.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	0.69%
CORNING INC	GLW UN Equity	US	USD	0.64%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.64%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.59%
SANDISK CORP	SNDK UW Equity	US	USD	0.54%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	US	USD	0.52%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.52%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.51%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.50%
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	0.48%

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