

FACTSHEET - Solactive GBS North America Mid & Small Cap EUR Index NTR

AS OF 07-Apr-2026



DESCRIPTION

The Solactive GBS North America Mid & Small Cap EUR 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 mid and small cap segment covering approximately the largest 70-99% of the free-float market capitalization in North America. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	4.15%	-0.91%	21.92%	11.60%	-11.76%	30.70%

CHARACTERISTICS

ISIN / WKN	DE000SLOPBB8 / SLOPBB	Base Value / Base Date	1000.00 Points / 08.05.2017
Bloomberg / Reuters	/SNAMSCEN	Last Price	2215.80
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	1790		

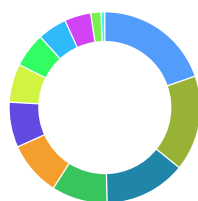
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.64%	1.04%	3.44%	24.67%	4.15%	121.58%
Performance (p.a.)						9.34%
Volatility (p.a.)	16.01%	15.62%	14.90%	15.05%	15.72%	18.77%
High	2242.56	2304.28	2304.28	2304.28	2304.28	2304.28
Low	2148.91	2148.91	2048.94	1730.25	2127.46	799.60
Sharpe Ratio*	-0.59	0.15	0.35	1.54	0.93	0.39
Max. Drawdown	-4.18%	-6.74%	-6.74%	-6.74%	-6.74%	-40.46%
VaR 95 \ 99				-22.8% \ -39.7%		-27.8% \ -55.7%
CVaR 95 \ 99				-34.4% \ -50.7%		-46.6% \ -83.5%

* 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).

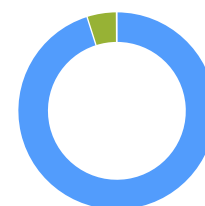
COMPOSITION BY SECTORS

- Finance 19.7%
- Industrials 16.1%
- Technology 13.8%
- Non-Energy Materials 9.4%
- Healthcare 9.2%
- Energy 7.6%
- Utilities 6.5%
- Consumer Non-Cyclicals 5.8%
- Consumer Cyclicals 5.0%
- Consumer Services 4.5%
- Business Services 1.7%
- Telecommunications 0.6%



COMPOSITION BY COUNTRIES

- United States 95.1%
- Canada 4.8%
- Jersey 0.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	0.66%
CORNING INC	GLW UN Equity	US	USD	0.61%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.61%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.56%
SANDISK CORP	SNDK UW Equity	US	USD	0.51%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.50%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	US	USD	0.49%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.48%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.48%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	0.46%

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