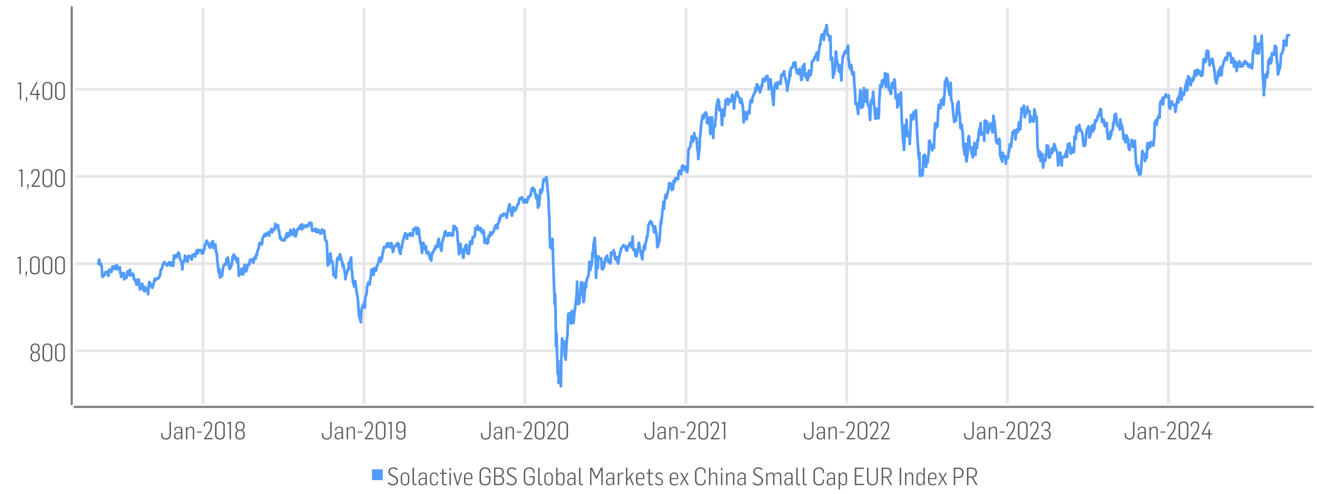
FACTSHEET - AS OF 01-Oct-2024
Solactive GBS Global Markets ex China Small Cap EUR Index PR

DESCRIPTION

The Solactive GBS Global Markets ex China Small Cap EUR 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 small cap segment covering approximately the largest 85% - 99% of the free-float market capitalization in the Global Markets ex China. It is calculated as a price return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L31	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGCSCEP	Last Price	1524.10
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	7203		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.62%	4.85%	4.74%	19.99%	10.18%	52.41%
Performance (p.a.)						5.86%
Volatility (p.a.)	12.69%	17.25%	13.71%	12.92%	12.72%	16.94%
High	1524.20	1524.20	1524.20	1524.20	1524.20	1547.03
Low	1434.23	1386.47	1386.47	1203.82	1348.41	719.00
Sharpe Ratio*	1.44	1.03	0.47	1.31	0.80	0.14
Max. Drawdown	-4.37%	-8.96%	-8.96%	-8.96%	-8.96%	-40.00%
VaR 95 \ 99				-20.5% \ -27.2%		-24.8% \ -46.8%
CVaR 95 \ 99				-30.5% \ -62.2%		-41.6% \ -79.5%

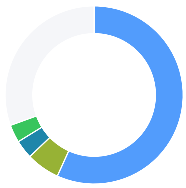
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 CURRENCIES

- USD 61.7%
- EUR 7.4%
- JPY 6.1%
- GBp 3.3%
- Others 21.6%

COMPOSITION BY COUNTRIES

- US 56.8%
- JP 6.1%
- GB 3.4%
- IN 3.2%
- Others 30.5%



TOP COMPONENTS AS OF 01-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.38%
VISTRA CORP	VST UN Equity	US	USD	0.38%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.37%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.30%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.30%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.25%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.23%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.23%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.22%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.22%

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