FACTSHEET - AS OF 12-Sep-2024
Solactive GBS Developed Markets ex Eurozone Small Cap USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Small Cap USD 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 Developed Markets ex Eurozone. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MJ7	Base Value / Base Date	611.69 Points / 08.05.2006
Bloomberg / Reuters	/ .SXZSCUP	Last Price	1529.73
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	USD	History	Available daily back to 08.05.2006
Index Members	2849		

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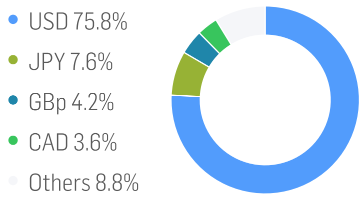
STATISTICS

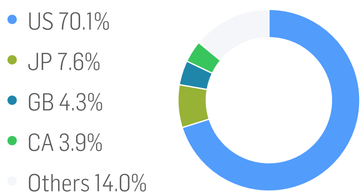
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.35%	5.01%	4.00%	15.99%	6.40%	150.08%
Performance (p.a.)						5.12%
Volatility (p.a.)	15.01%	17.04%	15.06%	15.33%	14.50%	18.46%
High	1571.65	1571.65	1571.65	1571.65	1571.65	1674.38
Low	1494.61	1439.73	1415.22	1193.71	1374.68	271.89
Sharpe Ratio*	1.82	0.97	0.20	0.71	0.27	-0.01
Max. Drawdown	-4.29%	-7.89%	-7.89%	-9.49%	-7.89%	-60.86%
VaR 95 \ 99				-25.6% \ -38.1%		-28.4% \ -52.2%
CVaR 95 \ 99				-33.9% \ -48.2%		-46.0% \ -82.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.45%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.44%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.37%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.34%
VISTRA CORP	VST UN Equity	US	USD	0.32%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.32%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.28%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.28%
VERALTO CORP	VLTO UN Equity	US	USD	0.28%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.28%

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