FACTSHEET - AS OF 16-Jul-2024
Solactive GBS Developed Markets ex Eurozone Small Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Small Cap USD Index TR 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 total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MJ8	Base Value / Base Date	499.21 Points / 08.05.2006
Bloomberg / Reuters	/ .SXZSCUT	Last Price	1769.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	2804		

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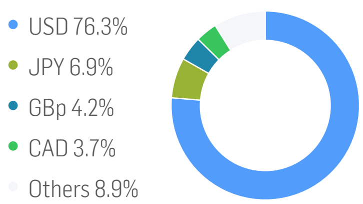
STATISTICS

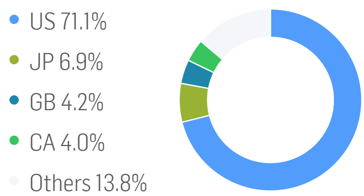
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.42%	10.74%	14.02%	14.50%	9.77%	254.50%
Performance (p.a.)						7.20%
Volatility (p.a.)	11.53%	12.35%	12.76%	14.14%	12.93%	18.46%
High	1769.70	1769.70	1769.70	1769.70	1769.70	1806.93
Low	1652.07	1595.28	1552.03	1334.11	1541.94	233.49
Sharpe Ratio*	11.60	3.72	1.97	0.66	1.02	0.10
Max. Drawdown	-0.95%	-3.72%	-6.87%	-14.92%	-6.87%	-59.60%
VaR 95 \ 99				-23.8% \ -30.1%		-28.2% \ -52.0%
CVaR 95 \ 99				-28.3% \ -36.8%		-45.8% \ -81.9%

* 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 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
STEEL DYNAMICS INC	STLD UW Equity	US	USD	0.23%
AZENTA INC	AZTA UW Equity	US	USD	0.03%
UNDER ARMOUR INC - CLASS A	UAA UN Equity	US	USD	0.01%
LEOPALACE21/D	8848 JT Equity	JP	JPY	0.01%
MAGNOLIA OIL & GAS CORP	MGY UN Equity	US	USD	0.06%
LAZARD INC	LAZ UN Equity	BM	USD	0.06%
WEBSTER FINANCIAL CORP	WBS UN Equity	US	USD	0.10%
ARCS CO LTD	9948 JT Equity	JP	JPY	0.01%
SAMTY HOLDINGS CO LTD	187A JT Equity	JP	JPY	0.00%
CORECIVIC INC	CXW UN Equity	US	USD	0.02%

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