FACTSHEET - AS OF 18-Oct-2024
Solactive GBS Developed Markets ex Eurozone Small Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MJ9
Bloomberg / Reuters	/ .SXZSCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	2836

Base Value / Base Date	522.15 Points / 08.05.2006
Last Price	1790.14
Dividends	Reinvested
Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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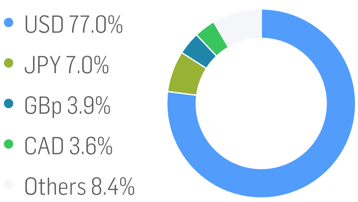
STATISTICS

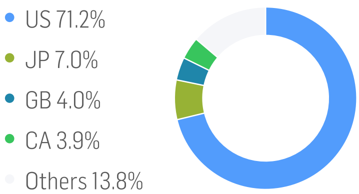
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.51%	7.04%	15.51%	34.95%	14.16%	242.84%
Performance (p.a.)						6.91%
Volatility (p.a.)	10.13%	16.47%	14.66%	14.79%	14.11%	18.43%
High	1790.14	1790.14	1790.14	1790.14	1790.14	1790.14
Low	1729.44	1582.26	1563.21	1298.82	1499.64	241.51
Sharpe Ratio*	4.67	1.64	1.99	2.07	0.92	0.11
Max. Drawdown	-1.56%	-7.82%	-7.86%	-7.86%	-7.86%	-59.87%
VaR 95 \ 99				-21.7% \ -38.1%		-28.3% \ -51.8%
CVaR 95 \ 99				-32.6% \ -48.1%		-45.8% \ -81.3%

* 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 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
VISTRA CORP	VST UN Equity	US	USD	0.49%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.47%
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.45%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.42%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.39%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.37%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.34%
Applovin Corp	APP UW Equity	US	USD	0.30%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.28%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.27%

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