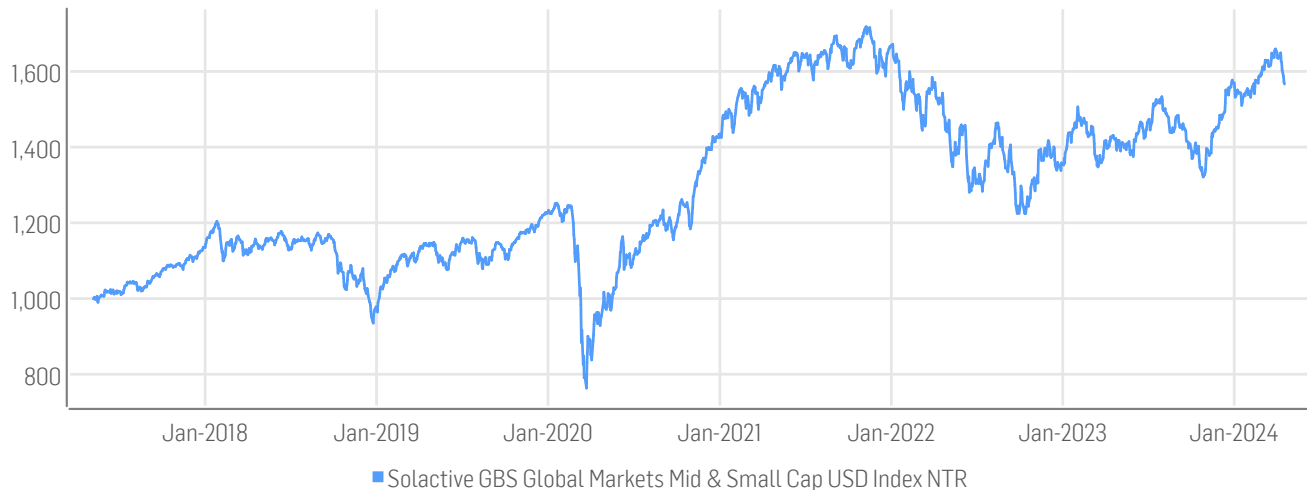


# FACTSHEET - AS OF 17-Apr-2024

## Solactive GBS Global Markets Mid & Small Cap USD Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBAU0 / SLOBAU	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/.SGMMSCUN	Last Price	1566.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	8869		

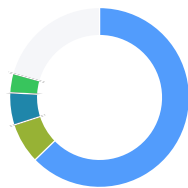
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.01%	3.22%	16.38%	10.25%	-0.17%	56.67%
Performance (p.a.)						6.68%
Volatility (p.a.)	10.84%	10.20%	11.91%	11.89%	10.47%	16.70%
High	1659.33	1659.33	1659.33	1659.33	1659.33	1717.90
Low	1566.67	1517.74	1320.98	1320.98	1510.12	763.40
Sharpe Ratio*	-3.36	0.83	2.58	0.43	-0.56	0.08
Max. Drawdown	-5.58%	-5.58%	-5.58%	-13.84%	-5.58%	-39.02%
VaR 95 \ 99				-20.3% \ -27.2%		-24.8% \ -43.4%
CVaR 95 \ 99				-24.0% \ -27.6%		-40.2% \ -74.9%

\* 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).

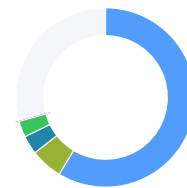
## COMPOSITION BY CURRENCIES

- USD 62.8%
- EUR 7.3%
- JPY 5.8%
- GBP 3.5%
- Others 20.7%



## COMPOSITION BY COUNTRIES

- US 58.6%
- JP 5.8%
- GB 3.4%
- CA 2.9%
- Others 29.3%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.33%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.31%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.30%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	0.29%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.29%
PACCAR INC	PCAR UW Equity	US	USD	0.28%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	0.27%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.27%
CRH PLC	CRH UN Equity	IE	USD	0.26%
DEXCOM INC	DXCM UW Equity	US	USD	0.25%

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