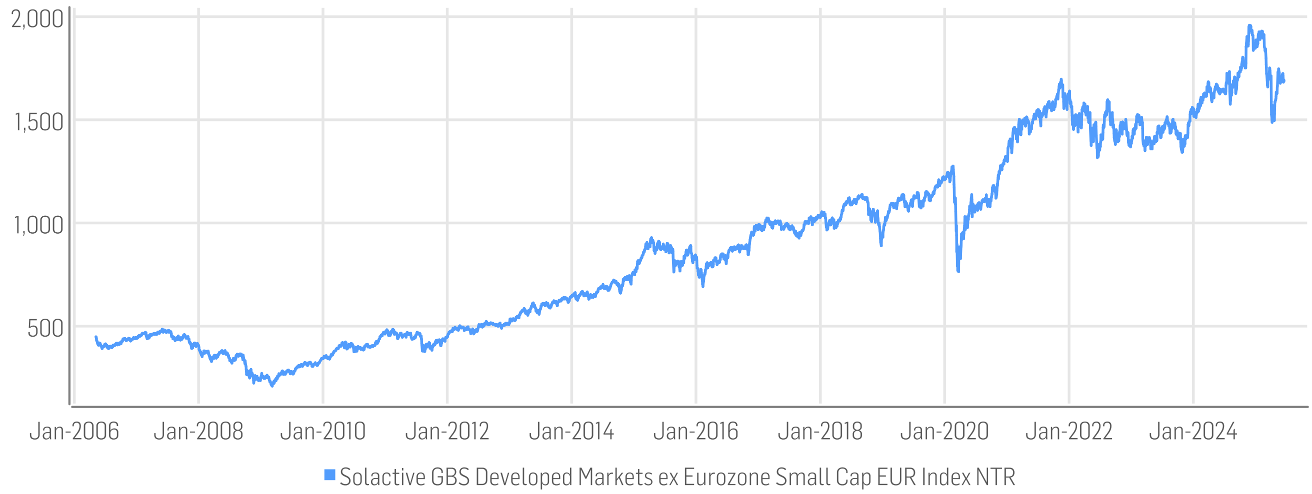
FACTSHEET - AS OF 17-Jun-2025
Solactive GBS Developed Markets ex Eurozone Small Cap EUR Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Eurozone Small Cap EUR 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 EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

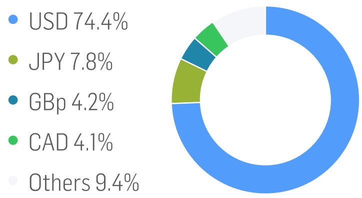
ISIN / WKN	SL0MKM	Base Value / Base Date	448.84 Points / 08.05.2006
Bloomberg / Reuters	/ .SXZSCEN	Last Price	1687.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2825		

STATISTICS

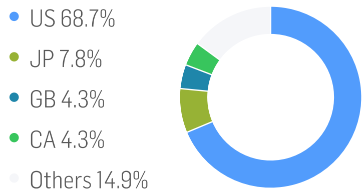
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.41%	-2.05%	-8.25%	2.45%	-8.91%	276.04%
Performance (p.a.)						7.18%
Volatility (p.a.)	14.45%	27.57%	21.85%	19.67%	22.46%	18.19%
High	1730.72	1751.54	1930.22	1958.64	1930.22	1958.64
Low	1677.01	1487.46	1487.46	1487.46	1487.46	208.94
Sharpe Ratio*	-2.52	-0.36	-0.82	0.03	-0.90	0.29
Max. Drawdown	-4.03%	-15.08%	-22.94%	-24.06%	-22.94%	-56.93%
VaR 95 \ 99				-29.4% \ -64.3%		-28.3% \ -52.0%
CVaR 95 \ 99				-52.1% \ -92.2%		-44.6% \ -77.4%

* 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 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQT CORP	EQT UN Equity	US	USD	0.38%
NRG ENERGY INC	NRG UN Equity	US	USD	0.35%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.34%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.29%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.28%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.28%
GODADDY INC	GDDY UN Equity	US	USD	0.27%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.27%
VERALTO CORP	VLTO UN Equity	US	USD	0.26%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.26%

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