FACTSHEET - AS OF 21-May-2025
Solactive GBS Global Markets ex China Small Cap USD Index NTR

DESCRIPTION

The Solactive GBS Global Markets ex China 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 Global Markets ex China. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0MKZ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGCSCUN	Last Price	1715.07
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	USD	History	Available daily back to 08.05.2017
Index Members	5117		

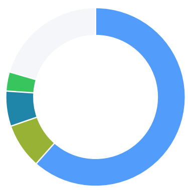
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.82%	-1.46%	-3.31%	6.32%	1.47%	71.51%
Performance (p.a.)						6.94%
Volatility (p.a.)	14.23%	23.14%	18.25%	16.13%	19.52%	17.45%
High	1740.24	1740.50	1798.57	1798.57	1759.16	1798.57
Low	1547.62	1451.26	1451.26	1451.26	1451.26	738.39
Sharpe Ratio*	17.21	-0.44	-0.60	0.13	-0.02	0.15
Max. Drawdown	-1.45%	-16.62%	-19.31%	-19.31%	-17.50%	-40.41%
VaR 95 \ 99				-23.1% \ -54.2%		-25.3% \ -44.2%
CVaR 95 \ 99				-41.5% \ -73.2%		-42.2% \ -79.0%

* 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).

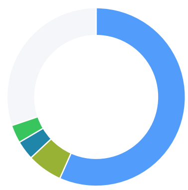
COMPOSITION BY CURRENCIES

- USD 61.5%
- EUR 8.2%
- JPY 6.4%
- GBp 3.5%
- Others 20.5%



COMPOSITION BY COUNTRIES

- US 56.7%
- JP 6.4%
- GB 3.5%
- CA 3.3%
- Others 30.2%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NRG ENERGY INC	NRG UN Equity	US	USD	0.30%
EQT CORP	EQT UN Equity	US	USD	0.30%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.28%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.25%
TEXAS PACIFIC LAND TRUST	TPL UN Equity	US	USD	0.24%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.23%
GODADDY INC	GDDY UN Equity	US	USD	0.23%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.22%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.22%
VERALTO CORP	VLTO UN Equity	US	USD	0.22%

DISCLAIMER

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com