

FACTSHEET - Solactive GBS Developed Markets ex North America Small Cap USD Index PR

AS OF 17-Jul-2025



DESCRIPTION

The Solactive GBS Developed Markets ex North America Small Cap USD Index PR 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 excluding North America. It is calculated as a price return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	19.82%	-1.58%	12.72%	-25.05%	6.04%	11.77%

CHARACTERISTICS

ISIN / WKN	SLA4E6	Base Value / Base Date	810.79 Points / 08.05.2006
Bloomberg / Reuters	/ .SXASCUP	Last Price	1322.88
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1661		

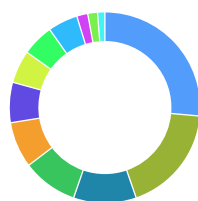
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.07%	13.86%	19.77%	14.68%	19.82%	63.16%
Performance (p.a.)						2.58%
Volatility (p.a.)	11.39%	10.07%	18.72%	16.25%	18.16%	17.59%
High	1333.49	1333.49	1333.49	1333.49	1333.49	1417.22
Low	1267.08	1161.81	1028.97	1028.97	1028.97	342.52
Sharpe Ratio*	3.52	6.45	2.13	0.65	1.94	-0.10
Max. Drawdown	-1.57%	-2.53%	-14.41%	-16.29%	-14.41%	-64.37%
VaR 95 \ 99				-20.6% \ -63.7%		-28.6% \ -52.3%
CVaR 95 \ 99				-41.2% \ -88.5%		-43.9% \ -74.5%

* 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).

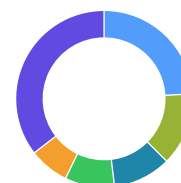
COMPOSITION BY SECTORS

- Finance 26.4%
- Industrials 18.3%
- Non-Energy Materials 10.6%
- Technology 9.4%
- Healthcare 7.8%
- Consumer Cyclicals 6.8%
- Consumer Non-Cyclicals 5.6%
- Consumer Services 5.4%
- Business Services 5.1%
- Energy 1.9%
- Utilities 1.7%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- Japan 24.1%
- United Kingdom 13.4%
- Switzerland 10.6%
- France 9.1%
- Germany 7.3%
- Others 35.5%



TOP COMPONENTS AS OF 17-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.80%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	0.77%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	0.60%
NN GROUP NV	NN NA Equity	NL	EUR	0.59%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.50%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.48%
SONOVA HOLDING AG	SOON SE Equity	CH	CHF	0.48%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.46%
EURONEXT NV	ENX FP Equity	NL	EUR	0.45%
COVESTRO AG (TENDERED)	1CO GY Equity	DE	EUR	0.41%

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