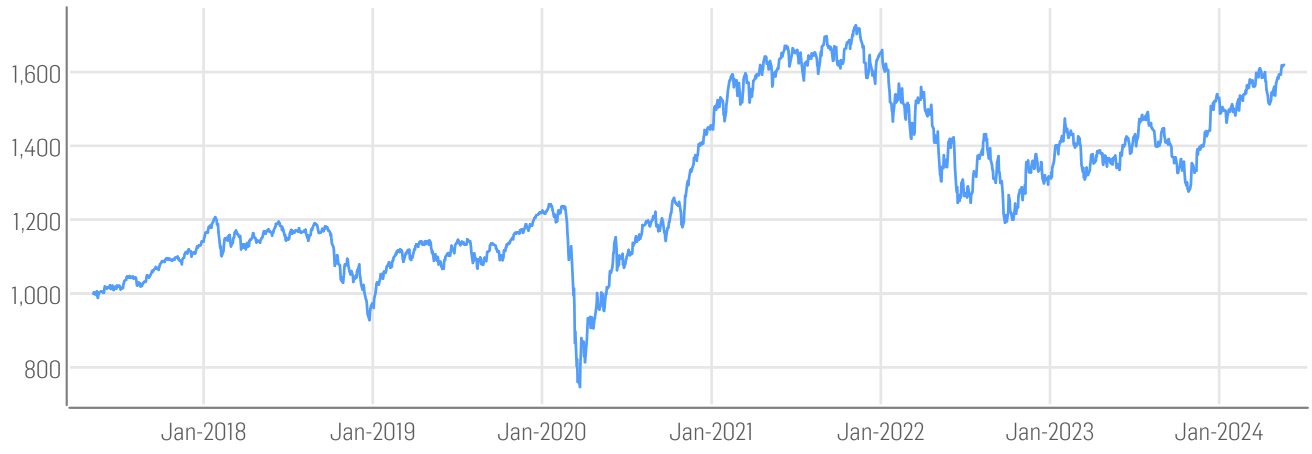
SOLACTIVE
German Index Engineering

FACTSHEET - AS OF 20-May-2024
Solactive GBS Global Markets Small Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLA78A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMSCUN	Last Price	1619.59
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	7271		

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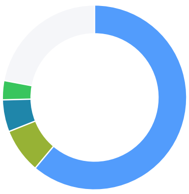
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.07%	6.21%	16.25%	20.04%	5.88%	61.96%
Performance (p.a.)						7.10%
Volatility (p.a.)	10.32%	10.61%	11.93%	12.94%	11.52%	17.40%
High	1619.59	1619.59	1619.59	1619.59	1619.59	1726.64
Low	1523.89	1512.65	1393.23	1276.45	1462.94	746.83
Sharpe Ratio*	12.05	2.11	2.55	1.16	0.90	0.10
Max. Drawdown	-1.53%	-6.05%	-6.05%	-14.43%	-6.05%	-39.89%
VaR 95 \ 99				-21.0% \ -28.7%		-25.9% \ -43.2%
CVaR 95 \ 99				-25.8% \ -32.3%		-41.8% \ -77.7%

* 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 61.1%
- EUR 7.8%
- JPY 5.6%
- GBP 3.4%
- Others 22.1%



COMPOSITION BY COUNTRIES

- US 56.7%
- JP 5.6%
- GB 3.4%
- CA 3.3%
- Others 31.0%

TOP COMPONENTS AS OF 20-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.34%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.33%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.33%
VISTRA CORP	VST UN Equity	US	USD	0.30%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.26%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.25%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.25%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.22%
PTC INC	PTC UW Equity	US	USD	0.21%
VERALTO CORP	VLTO UN Equity	US	USD	0.21%

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