

Solactive GBS Global Markets ex United States Small Cap USD Index TR

DESCRIPTION

The Solactive GBS Global Markets ex United States Small Cap USD Index TR 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 excluding the United States. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8ED2 / SLA8ED	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SGUSCUT Index/ .SGUSCUT	Last Price	1454.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	5890		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.67%	-8.34%	-5.91%	9.78%	5.69%	45.41%
Performance (p.a.)	-	-	-	-	-	8.53%
Volatility (p.a.)	10.29%	10.68%	10.70%	11.24%	11.30%	14.54%
High	1554.30	1589.77	1589.77	1589.77	1589.77	1589.77
Low	1454.07	1454.07	1454.07	1321.38	1372.82	732.80
Sharpe Ratio	-4.95	-2.81	-1.11	0.84	0.51	0.56
Max. Drawdown	-6.45%	-8.54%	-8.54%	-8.54%	-8.54%	-41.44%
VaR 95 \ 99				-20.4% \ -29.7%		-20.8% \ -41.1%
CVaR 95 \ 99				-26.3% \ -34.9%		-36.1% \ -71.5%

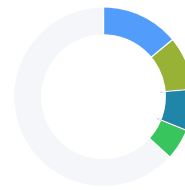
COMPOSITION BY CURRENCIES

- EUR 18.3%
- JPY 14.0%
- GBP 10.4%
- CAD 7.1%
- Others 50.1%



COMPOSITION BY COUNTRIES

- JP 14.0%
- GB 9.7%
- CA 7.5%
- FR 5.6%
- Others 63.2%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
SONOVA HOLDING AG	SOON SE Equity	CH	CHF	0.43%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	0.40%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	0.38%
HELLOFRESH SE	HFG GY Equity	DE	EUR	0.34%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.33%
ARGENX SE - ADR	ARGX UW Equity	NL	USD	0.32%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.31%
BRENNTAG SE	BNR GY Equity	DE	EUR	0.29%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.28%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.28%

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