

# FACTSHEET - Solactive GBS North America Large & Mid Cap UCITS C1 GBP Index TR AS OF 16-May-2025



## DESCRIPTION

The Solactive GBS North America Large & Mid Cap UCITS C1 GBP 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in North America. It is calculated as a total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-3.51%	26.92%	19.90%	-9.21%	28.40%	16.76%

## CHARACTERISTICS

ISIN / WKN	DE000SLOBRRO / SLOBRR	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SNALMJBT	Last Price	3825.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	521		

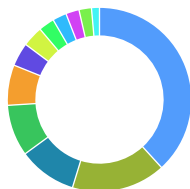
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	13.00%	-6.95%	-2.34%	9.36%	-3.51%	282.58%
Performance (p.a.)						14.32%
Volatility (p.a.)	24.20%	33.02%	25.16%	20.16%	27.80%	18.86%
High	3825.83	4137.73	4198.09	4198.09	4198.09	4198.09
Low	3280.89	3280.89	3280.89	3280.89	3280.89	865.87
Sharpe Ratio*	14.00	-0.89	-0.35	0.26	-0.48	0.54
Max. Drawdown	-3.41%	-20.71%	-21.85%	-21.85%	-21.85%	-26.22%
VaR 95 \ 99				-30.0% \ -70.3%		-28.4% \ -49.8%
CVaR 95 \ 99				-51.2% \ -90.9%		-45.5% \ -78.2%

\* 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).

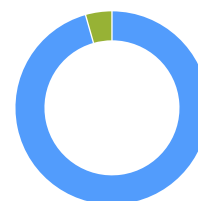
## COMPOSITION BY SECTORS

- Technology 38.2%
- Finance 16.5%
- Consumer Non-Cyclicals 10.2%
- Healthcare 9.0%
- Industrials 7.1%
- Consumer Cyclicals 4.1%
- Energy 3.6%
- Consumer Services 2.8%
- Non-Energy Materials 2.5%
- Utilities 2.3%
- Business Services 2.2%
- Telecommunications 1.4%



## COMPOSITION BY COUNTRIES

- United States 95.6%
- Canada 4.4%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.36%
NVIDIA CORP	NVDA UW Equity	US	USD	6.11%
APPLE INC	AAPL UW Equity	US	USD	5.90%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.72%
META PLATFORMS INC	META UW Equity	US	USD	2.67%
BROADCOM INC	AVGO UW Equity	US	USD	2.01%
TESLA INC	TSLA UW Equity	US	USD	1.87%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.85%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.64%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.42%

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