

FACTSHEET - Solactive GBS Global Markets EMEA Large & Mid Cap USD Index PR

AS OF 04-Jul-2025



DESCRIPTION

The Solactive GBS Global Markets EMEA Large & Mid 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 large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Global Markets EMEA. 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	19.80%	0.01%	15.39%	-18.37%	14.41%	1.75%

CHARACTERISTICS

ISIN / WKN	DE000SLOPJV9 / SLOPJV	Base Value / Base Date	1069.66 Points / 08.05.2006
Bloomberg / Reuters	/SMGLMCUP	Last Price	1415.46
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	719		

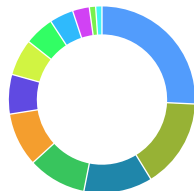
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.44%	16.23%	20.28%	14.44%	19.80%	32.33%
Performance (p.a.)						1.47%
Volatility (p.a.)	12.10%	19.07%	18.87%	15.19%	18.59%	19.30%
High	1418.92	1418.92	1418.92	1418.92	1418.92	1418.92
Low	1361.19	1157.92	1157.92	1157.92	1157.92	493.15
Sharpe Ratio*	1.21	4.18	2.18	0.68	2.07	-0.15
Max. Drawdown	-3.36%	-4.92%	-14.07%	-14.07%	-14.07%	-64.22%
VaR 95 \ 99				-21.1% \ -36.0%		-29.1% \ -59.4%
CVaR 95 \ 99				-36.2% \ -87.0%		-49.2% \ -85.2%

* 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).

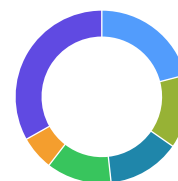
COMPOSITION BY SECTORS

- Finance 25.8%
- Industrials 15.5%
- Healthcare 11.9%
- Consumer Non-Cyclicals 10.1%
- Technology 9.3%
- Non-Energy Materials 6.8%
- Consumer Cyclicals 6.3%
- Energy 5.1%
- Utilities 4.1%
- Telecommunications 2.9%
- Consumer Services 1.1%
- Business Services 1.1%



COMPOSITION BY COUNTRIES

- United Kingdom 20.9%
- France 13.7%
- Germany 13.6%
- Switzerland 12.2%
- Netherlands 6.4%
- Others 33.2%



TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	2.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.23%
NESTLE SA	NESN SE Equity	CH	CHF	1.95%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.81%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.71%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.67%
SHELL PLC	SHEL LN Equity	GB	GBp	1.60%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.59%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.57%
SIEMENS AG	SIE GY Equity	DE	EUR	1.40%

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