

# FACTSHEET - Solactive GBS Global Markets ex North America Large & Mid Cap USD Index PR

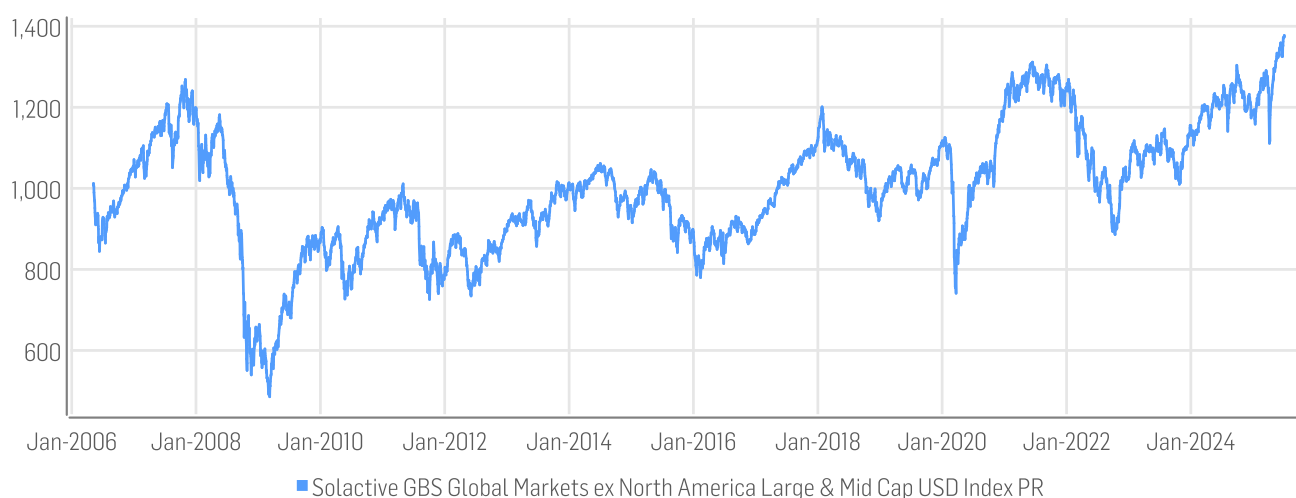
## AS OF 04-Jul-2025



### DESCRIPTION

The Solactive GBS Global Markets ex North America 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 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	16.03%	2.62%	12.92%	-18.23%	4.39%	7.99%

### CHARACTERISTICS

ISIN / WKN	DE000SLA8A05 / SLA8A0	Base Value / Base Date	1008.05 Points / 08.05.2006
Bloomberg / Reuters	/ .SGNLMCUP	Last Price	1374.21
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	2950		

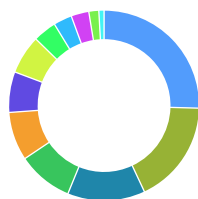
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.36%	15.39%	16.35%	12.07%	16.03%	36.32%
Performance (p.a.)						1.63%
Volatility (p.a.)	11.29%	20.59%	17.98%	15.58%	17.72%	17.02%
High	1377.39	1377.39	1377.39	1377.39	1377.39	1377.39
Low	1325.46	1111.04	1111.04	1111.04	1111.04	485.60
Sharpe Ratio*	2.51	3.61	1.76	0.50	1.68	-0.16
Max. Drawdown	-2.48%	-6.71%	-13.93%	-14.79%	-13.93%	-61.73%
VaR 95 \ 99				-19.9% \ -64.9%		-26.1% \ -48.5%
CVaR 95 \ 99				-40.7% \ -87.6%		-42.3% \ -75.7%

\* 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).

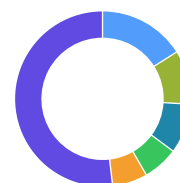
## COMPOSITION BY SECTORS

- Finance 25.4%
- Technology 17.6%
- Industrials 13.2%
- Consumer Non-Cyclicals 9.4%
- Healthcare 8.2%
- Consumer Cyclicals 6.9%
- Non-Energy Materials 6.6%
- Energy 4.0%
- Utilities 3.1%
- Telecommunications 3.0%
- Consumer Services 1.7%
- Business Services 0.9%



## COMPOSITION BY COUNTRIES

- Japan 16.0%
- United Kingdom 10.0%
- China 9.2%
- France 6.5%
- Germany 6.5%
- Others 51.8%



## TOP COMPONENTS AS OF 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.19%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.35%
SAP SE	SAP GY Equity	DE	EUR	1.09%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.06%
NESTLE SA	NESN SE Equity	CH	CHF	0.93%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.86%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.81%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.79%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.77%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	0.76%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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