

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

AS OF 19-Jun-2025



DESCRIPTION

The Solactive GBS Global Markets ex North America Large & Mid 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 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 net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	13.61%	5.17%	15.97%	-15.97%	6.61%	10.38%

CHARACTERISTICS

ISIN / WKN	DE000SLA8A88 / SLA8A8	Base Value / Base Date	754.75 Points / 08.05.2006
Bloomberg / Reuters	/ .SGNLMCUN	Last Price	1623.91
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 08.05.2006
Index Members	2949		

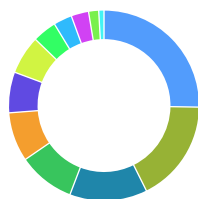
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.19%	4.97%	14.71%	12.54%	13.61%	115.16%
Performance (p.a.)						4.09%
Volatility (p.a.)	9.83%	22.44%	17.81%	15.48%	18.19%	17.03%
High	1664.36	1664.36	1664.36	1664.36	1664.36	1664.36
Low	1615.13	1349.84	1349.84	1349.84	1349.84	388.79
Sharpe Ratio*	-0.20	0.78	1.56	0.54	1.50	-0.01
Max. Drawdown	-2.43%	-12.79%	-13.65%	-13.97%	-13.65%	-60.37%
VaR 95 \ 99				-19.9% \ -64.7%		-25.8% \ -48.4%
CVaR 95 \ 99				-40.6% \ -87.5%		-42.1% \ -75.6%

* 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).

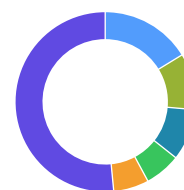
COMPOSITION BY SECTORS

- Finance 25.3%
- Technology 17.4%
- Industrials 13.2%
- Consumer Non-Cyclicals 9.6%
- Healthcare 8.3%
- Consumer Cyclicals 6.9%
- Non-Energy Materials 6.5%
- Energy 4.1%
- Utilities 3.1%
- Telecommunications 3.0%
- Consumer Services 1.7%
- Business Services 0.9%



COMPOSITION BY COUNTRIES

- Japan 16.3%
- United Kingdom 10.1%
- China 9.3%
- France 6.5%
- Germany 6.3%
- Others 51.5%



TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.07%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.40%
SAP SE	SAP GY Equity	DE	EUR	1.07%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.06%
NESTLE SA	NESN SE Equity	CH	CHF	0.97%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.87%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.84%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	0.83%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.82%
SHELL PLC	SHEL LN Equity	GB	GBp	0.80%

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