

# FACTSHEET - AS OF 23-Aug-2024

## Solactive GBS Global Markets ex China Large & Mid Cap EUR Index NTR

### DESCRIPTION

The Solactive GBS Global Markets ex China Large & Mid Cap EUR 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 ex China. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L30	Base Value / Base Date	482.86 Points / 08.05.2006
Bloomberg / Reuters	/ .SGCLMCEN	Last Price	2069.27
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	EUR	History	Available daily back to 08.05.2006
Index Members	3414		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.56%	2.50%	6.63%	20.23%	14.38%	302.79%
Performance (p.a.)						7.91%
Volatility (p.a.)	22.43%	14.44%	11.84%	10.67%	11.23%	15.62%
High	2093.25	2124.88	2124.88	2124.88	2124.88	2124.88
Low	1928.84	1928.84	1927.19	1625.73	1793.30	270.89
Sharpe Ratio*	0.15	0.48	0.87	1.58	1.71	0.27
Max. Drawdown	-7.85%	-9.23%	-9.23%	-9.23%	-9.23%	-52.89%
VaR 95 \ 99				-15.3% \ -27.5%		-23.8% \ -47.5%
CVaR 95 \ 99				-25.7% \ -56.6%		-38.9% \ -67.6%

\* 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).

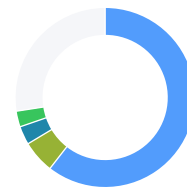
## COMPOSITION BY CURRENCIES

- USD 63.2%
- EUR 7.1%
- JPY 5.9%
- GBP 3.4%
- Others 20.3%



## COMPOSITION BY COUNTRIES

- US 60.5%
- JP 5.9%
- GB 3.3%
- CA 2.8%
- Others 27.4%



## TOP COMPONENTS AS OF 23-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.37%
NVIDIA CORP	NVDA UW Equity	US	USD	4.08%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.08%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.19%
META PLATFORMS INC	META UW Equity	US	USD	1.55%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.30%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.17%
ELI LILLY & CO	LLY UN Equity	US	USD	1.08%
BROADCOM INC	AVGO UW Equity	US	USD	1.01%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.95%

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