

FACTSHEET - Solactive GBS Developed Markets ex North America Large & Mid Cap USD Index TR AS OF 18-Oct-2024



DESCRIPTION

The Solactive GBS Developed Markets ex North America Large & Mid Cap USD 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 the Developed Markets excluding North America. It is calculated as a total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	10.77%	18.53%	-14.07%	11.59%	8.21%	22.80%

CHARACTERISTICS

ISIN / WKN	DE000SLA4EH2 / SLA4EH	Base Value / Base Date	725.57 Points / 08.05.2006
Bloomberg / Reuters	/ .SXALMCUT	Last Price	1619.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	897		

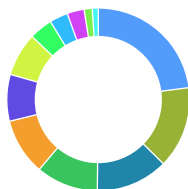
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	2.64%	9.66%	26.64%	10.77%	123.23%
Performance (p.a.)						4.45%
Volatility (p.a.)	12.68%	15.61%	13.45%	12.11%	12.21%	17.49%
High	1686.05	1686.05	1686.05	1686.05	1686.05	1686.05
Low	1609.52	1471.47	1471.47	1266.84	1413.68	370.79
Sharpe Ratio*	0.06	0.40	1.17	1.83	0.71	-0.02
Max. Drawdown	-4.54%	-7.64%	-8.91%	-8.91%	-8.91%	-59.29%
VaR 95 \ 99				-18.8% \ -27.5%		-26.8% \ -49.4%
CVaR 95 \ 99				-27.7% \ -49.3%		-43.0% \ -74.4%

* 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).

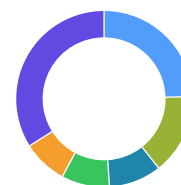
COMPOSITION BY SECTORS

- Finance 22.9%
- Industrials 14.5%
- Healthcare 12.8%
- Technology 11.0%
- Consumer Non-Cyclicals 10.0%
- Consumer Cyclicals 8.3%
- Non-Energy Materials 7.7%
- Energy 4.1%
- Utilities 3.3%
- Telecommunications 3.0%
- Consumer Services 1.4%
- Business Services 1.1%



COMPOSITION BY COUNTRIES

- Japan 24.6%
- United Kingdom 14.8%
- France 9.6%
- Switzerland 8.8%
- Germany 8.2%
- Others 34.0%



TOP COMPONENTS AS OF 18-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.13%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.64%
NESTLE SA	NESN SE Equity	CH	CHF	1.52%
SAP SE	SAP GY Equity	DE	EUR	1.36%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.34%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.28%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.28%
SHELL PLC	SHEL LN Equity	GB	GBp	1.21%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.10%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.01%

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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

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