

FACTSHEET - Solactive GBS DM ex North America Large & Mid Cap US Listings USD Index PR

AS OF 02-May-2025



DESCRIPTION

The Solactive GBS DM ex North America Large & Mid Cap US Listings USD Index PR intends to track the performance of the large and mid cap companies in the Solactive GBS Developed Markets ex North America Large & Mid Cap Index represented by their corresponding US listing. The eligible universe comprises ordinary listings and Level I, II & III ADRs traded on regulated United States stock exchanges and OTC. 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
Performance	12.19%	1.08%	4.91%

CHARACTERISTICS

ISIN / WKN	SL0LH1	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXAC0UP	Last Price	1189.68
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2023
Index Members	415		

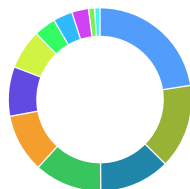
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.24%	6.76%	7.98%	7.66%	12.19%	18.97%
Performance (p.a.)						10.44%
Volatility (p.a.)	38.78%	25.50%	20.15%	17.25%	22.90%	15.07%
High	1189.68	1189.68	1189.68	1189.68	1189.68	1189.68
Low	1014.67	1014.67	1014.67	1014.67	1014.67	908.71
Sharpe Ratio*	1.58	1.02	0.62	0.20	1.60	0.40
Max. Drawdown	-11.09%	-14.55%	-14.55%	-14.55%	-14.55%	-14.55%
VaR 95 \ 99				-28.3% \ -38.1%		-22.4% \ -36.6%
CVaR 95 \ 99				-39.6% \ -73.9%		-33.5% \ -56.0%

* 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 22.5%
- Industrials 14.9%
- Healthcare 12.5%
- Technology 11.9%
- Consumer Non-Cyclicals 10.3%
- Consumer Cyclicals 8.7%
- Non-Energy Materials 7.0%
- Energy 3.9%
- Telecommunications 3.4%
- Utilities 3.0%
- Consumer Services 1.1%
- Business Services 0.9%



COMPOSITION BY COUNTRIES

- Japan 22.1%
- United Kingdom 15.9%
- France 11.1%
- Germany 10.9%
- Switzerland 10.0%
- Others 30.1%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	2.04%
NESTLE SA-SPONS ADR	NSRGY UV Equity	CH	USD	1.83%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	1.76%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.53%
NOVARTIS AG-SPONSORED ADR	NVS UN Equity	CH	USD	1.45%
NOVO-NORDISK A/S-SPONS ADR	NVO UN Equity	DK	USD	1.44%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	1.44%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.42%
SHELL PLC-W/I-ADR	SHEL UN Equity	GB	USD	1.35%
HSBC HOLDINGS PLC-SPONS ADR	HSBC UN Equity	GB	USD	1.34%

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