

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

## AS OF 13-May-2025



### DESCRIPTION

The Solactive GBS DM ex North America Large & Mid Cap US Listings USD Index TR 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 total return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023
Performance	13.75%	3.14%	5.57%

### CHARACTERISTICS

ISIN / WKN	SL0LH3	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXACOUT	Last Price	1238.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2023
Index Members	425		

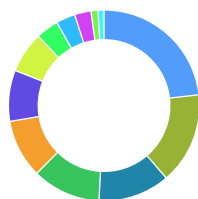
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.47%	6.43%	12.56%	7.71%	13.75%	23.86%
Performance (p.a.)						12.78%
Volatility (p.a.)	11.48%	25.22%	19.76%	17.29%	22.07%	14.98%
High	1238.61	1238.61	1238.61	1238.61	1238.61	1238.61
Low	1142.45	1047.04	1047.04	1047.04	1047.04	912.38
Sharpe Ratio*	17.12	0.97	1.16	0.21	1.73	0.57
Max. Drawdown	-0.82%	-14.40%	-14.40%	-14.40%	-14.40%	-14.40%
VaR 95 \ 99				-28.2% \ -38.1%		-22.0% \ -36.5%
CVaR 95 \ 99				-39.5% \ -73.8%		-32.9% \ -55.9%

\* 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).

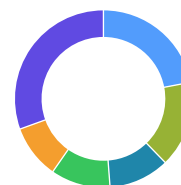
## COMPOSITION BY SECTORS

- Finance 23.2%
- Industrials 15.5%
- Technology 12.1%
- Healthcare 11.6%
- Consumer Non-Cyclicals 9.9%
- Consumer Cyclicals 8.6%
- Non-Energy Materials 6.9%
- Energy 3.8%
- Telecommunications 3.2%
- Utilities 2.8%
- Consumer Services 1.2%
- Business Services 1.0%



## COMPOSITION BY COUNTRIES

- Japan 22.0%
- United Kingdom 15.7%
- Germany 11.1%
- France 10.9%
- Switzerland 9.8%
- Others 30.5%



## TOP COMPONENTS AS OF 13-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	1.94%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	1.92%
NESTLE SA-SPONS ADR	NSRGY UV Equity	CH	USD	1.73%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.41%
NOVARTIS AG-SPONSORED ADR	NVS UN Equity	CH	USD	1.37%
HSBC HOLDINGS PLC-SPONS ADR	HSBC UN Equity	GB	USD	1.35%
NOVO-NORDISK A/S-SPONS ADR	NVO UN Equity	DK	USD	1.34%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.34%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	1.33%
SHELL PLC-W/I-ADR	SHEL UN Equity	GB	USD	1.33%

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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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