

FACTSHEET - Solactive GBS North America Investable Universe EUR Index NTR

AS OF 13-Jun-2025



DESCRIPTION

The Solactive GBS North America Investable Universe 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the North America market. It is calculated as a net total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-8.28%	31.12%	20.83%	-14.36%	34.77%	10.11%

CHARACTERISTICS

ISIN / WKN	DE000SLOM3V9 / SLOM3V	Base Value / Base Date	412.27 Points / 08.05.2006
Bloomberg / Reuters	/SNAIUCEN	Last Price	2467.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	1968		

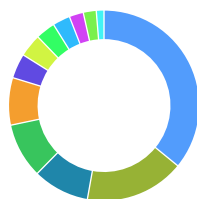
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.28%	0.51%	-9.98%	3.28%	-8.28%	498.52%
Performance (p.a.)						9.82%
Volatility (p.a.)	15.37%	32.32%	25.58%	20.23%	26.32%	18.47%
High	2540.52	2540.52	2798.10	2798.10	2798.10	2798.10
Low	2429.00	2134.58	2134.58	2134.58	2134.58	220.16
Sharpe Ratio*	-1.07	0.01	-0.83	0.07	-0.74	0.43
Max. Drawdown	-4.39%	-15.90%	-23.71%	-23.71%	-23.71%	-52.00%
VaR 95 \ 99				-32.9% \ -76.3%		-27.7% \ -56.2%
CVaR 95 \ 99				-53.4% \ -97.9%		-46.4% \ -82.2%

* 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).

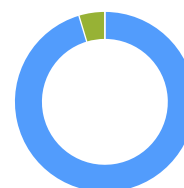
COMPOSITION BY SECTORS

- Technology 35.9%
- Finance 16.9%
- Consumer Non-Cyclicals 9.6%
- Healthcare 9.3%
- Industrials 8.0%
- Consumer Cyclical 4.2%
- Energy 3.9%
- Non-Energy Materials 3.3%
- Consumer Services 3.0%
- Utilities 2.4%
- Business Services 2.2%
- Telecommunications 1.3%



COMPOSITION BY COUNTRIES

- United States 95.3%
- Canada 4.7%
- Marshall Islands 0.0%



TOP COMPONENTS AS OF 13-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.84%
NVIDIA CORP	NVDA UW Equity	US	USD	5.62%
APPLE INC	AAPL UW Equity	US	USD	4.82%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.37%
META PLATFORMS INC	META UW Equity	US	USD	2.50%
BROADCOM INC	AVGO UW Equity	US	USD	1.92%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.71%
TESLA INC	TSLA UW Equity	US	USD	1.53%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.51%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.24%

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