

FACTSHEET - Solactive GBS Developed Markets ex North America Investable Universe USD Index NTR

AS OF 23-May-2025



DESCRIPTION

The Solactive GBS Developed Markets ex North America Investable Universe USD 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 Developed Markets ex North America. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	15.42%	3.62%	17.62%	-15.76%	10.62%	8.60%

CHARACTERISTICS

ISIN / WKN	DE000SLOMR17 / SLOMR1	Base Value / Base Date	747.33 Points / 08.05.2006
Bloomberg / Reuters	/SXAIUCUN	Last Price	1673.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	2570		

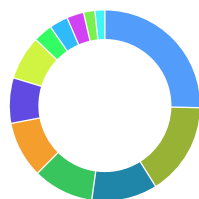
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.46%	7.15%	14.96%	11.75%	15.42%	123.92%
Performance (p.a.)						4.32%
Volatility (p.a.)	10.52%	25.11%	19.10%	15.94%	20.92%	15.98%
High	1686.72	1686.72	1686.72	1686.72	1686.72	1686.72
Low	1571.93	1376.20	1376.20	1376.20	1376.20	370.29
Sharpe Ratio*	10.44	1.12	1.49	0.48	1.91	0.00
Max. Drawdown	-1.04%	-14.36%	-14.36%	-14.36%	-14.36%	-60.00%
VaR 95 \ 99				-19.0% \ -63.1%		-24.4% \ -47.9%
CVaR 95 \ 99				-40.6% \ -93.2%		-40.3% \ -70.9%

* 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).

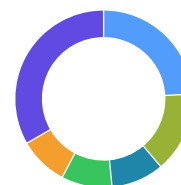
COMPOSITION BY SECTORS

- Finance 25.4%
- Industrials 15.7%
- Technology 11.1%
- Healthcare 10.3%
- Consumer Non-Cyclicals 9.5%
- Consumer Cyclicals 7.7%
- Non-Energy Materials 7.4%
- Energy 3.2%
- Utilities 3.2%
- Telecommunications 2.9%
- Consumer Services 1.9%
- Business Services 1.7%



COMPOSITION BY COUNTRIES

- Japan 24.1%
- United Kingdom 14.7%
- France 9.6%
- Germany 9.2%
- Switzerland 8.9%
- Others 33.3%



TOP COMPONENTS AS OF 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	1.42%
NESTLE SA	NESN SE Equity	CH	CHF	1.33%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.32%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.05%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.05%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.00%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	0.99%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	0.98%
SHELL PLC	SHEL LN Equity	GB	GBp	0.92%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.91%

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