FACTSHEET - AS OF 21-May-2025
Solactive GBS GM ex United States Large & Mid Cap US Listings USD Index TR

DESCRIPTION

The Solactive GBS GM ex United States Large & Mid Cap US Listings USD Index TR intends to track the performance of the large and mid cap companies in the Solactive GBS Global Markets ex United States 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

CHARACTERISTICS

ISIN / WKN	SL0NLH	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SGUCOUT	Last Price	1282.44
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	636		

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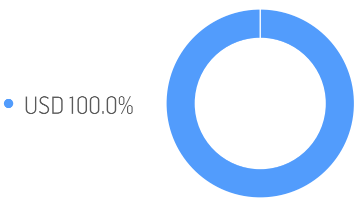
STATISTICS

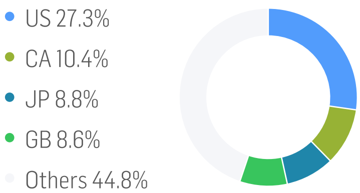
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.13%	5.32%	12.99%	12.81%	14.56%	28.24%
Performance (p.a.)						14.81%
Volatility (p.a.)	11.28%	25.37%	20.17%	17.59%	21.87%	15.30%
High	1289.16	1289.16	1289.16	1289.16	1289.16	1289.16
Low	1164.48	1061.48	1061.48	1061.48	1061.48	909.01
Sharpe Ratio*	19.46	0.75	1.18	0.50	1.73	0.69
Max. Drawdown	-0.66%	-14.65%	-14.65%	-14.65%	-14.65%	-14.65%
VaR 95 \ 99				-28.2% \ -41.2%		-22.6% \ -38.5%
CVaR 95 \ 99				-40.2% \ -72.1%		-33.8% \ -56.2%

* 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 CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	4.26%
TENCENT HOLDINGS LTD-UNS ADR	TCEHY UV Equity	KY	USD	1.84%
SAP AG-SPONSORED ADR	SAP UN Equity	DE	USD	1.42%
ASML HOLDING NV-NY REG SHS	ASML UW Equity	NL	USD	1.32%
NESTLE SA-SPONS ADR	NSRGY UV Equity	CH	USD	1.30%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	1.15%
NOVARTIS AG-SPONSORED ADR	NVS UN Equity	CH	USD	1.03%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.03%
NOVO-NORDISK A/S-SPONS ADR	NVO UN Equity	DK	USD	1.00%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	0.97%

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