

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

## AS OF 06-Apr-2026



### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023
Performance	2.22%	30.53%	3.13%	5.56%

### CHARACTERISTICS

ISIN / WKN	SL0LH2	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXACOUN	Last Price	1452.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	433		

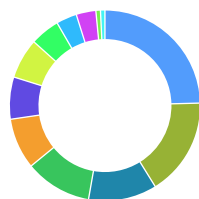
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.01%	-0.41%	5.43%	28.40%	2.22%	45.25%
Performance (p.a.)						14.96%
Volatility (p.a.)	24.08%	19.25%	15.96%	14.25%	19.10%	14.71%
High	1469.60	1564.67	1564.67	1564.67	1564.67	1564.67
Low	1386.30	1386.30	1323.12	1131.29	1386.30	912.35
Sharpe Ratio*	-0.15	-0.28	0.48	1.77	0.27	0.77
Max. Drawdown	-5.67%	-11.40%	-11.40%	-11.40%	-11.40%	-14.40%
VaR 95 \ 99				-22.0% \ -35.1%		-22.3% \ -36.5%
CVaR 95 \ 99				-31.8% \ -48.9%		-32.8% \ -53.6%

\* 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).

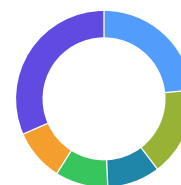
## COMPOSITION BY SECTORS

- Finance 24.6%
- Industrials 16.6%
- Healthcare 11.6%
- Technology 11.3%
- Consumer Non-Cyclicals 8.6%
- Consumer Cyclicals 7.1%
- Non-Energy Materials 6.8%
- Energy 5.0%
- Utilities 3.5%
- Telecommunications 3.3%
- Consumer Services 0.8%
- Business Services 0.8%



## COMPOSITION BY COUNTRIES

- Japan 23.4%
- United Kingdom 16.3%
- Switzerland 9.7%
- France 9.7%
- Germany 9.5%
- Others 31.5%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV-NY REG SHS	ASML UN Equity	NL	USD	2.77%
ASTRAZENECA PLC	AZN UN Equity	GB	USD	1.70%
HSBC HOLDINGS PLC-SPONS ADR	HSBC UN Equity	GB	USD	1.63%
NOVARTIS AG-SPONSORED ADR	NVS UN Equity	CH	USD	1.62%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UN Equity	CH	USD	1.57%
SHELL PLC-W/I-ADR	SHEL UN Equity	GB	USD	1.49%
NESTLE SA-SPONS ADR	NSRGY UN Equity	CH	USD	1.42%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.21%
COMMONWEALTH BK AUS-SP ADR	CMWAY UN Equity	AU	USD	1.13%
MITSUBISHI UFJ FINL GRP-ADR	MUFG UN Equity	JP	USD	1.11%

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