

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

AS OF 06-Apr-2026



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	2025	2024	2023
Performance	2.35%	30.82%	3.14%	5.57%

CHARACTERISTICS

ISIN / WKN	SL0LH3	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/ .SXACOUT	Last Price	1457.92
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	433		

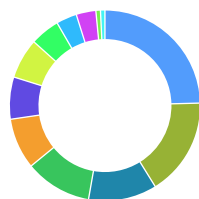
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.11%	-0.28%	5.66%	28.85%	2.35%	45.79%
Performance (p.a.)						15.12%
Volatility (p.a.)	24.05%	19.23%	15.95%	14.23%	19.08%	14.70%
High	1473.62	1568.85	1568.85	1568.85	1568.85	1568.85
Low	1390.68	1390.68	1325.49	1131.51	1390.68	912.38
Sharpe Ratio*	-0.10	-0.25	0.51	1.80	0.29	0.78
Max. Drawdown	-5.63%	-11.36%	-11.36%	-11.36%	-11.36%	-14.40%
VaR 95 \ 99				-22.0% \ -35.1%		-22.3% \ -36.5%
CVaR 95 \ 99				-31.7% \ -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).

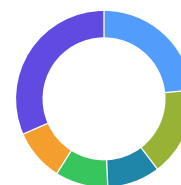
COMPOSITION BY SECTORS

- 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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