

## Solactive DM ex North America Large & Mid Cap US Listings Optimized USD Index TR

### DESCRIPTION

The Solactive DM ex North America Large & Mid Cap US Listings Optimized USD Index intends to minimize the tracking error against the performance of the companies in the SXALMCUP Index represented by their corresponding US listing.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLONLZ	Base Value / Base Date	1000 Points / 07.08.2024
Bloomberg / Reuters	/.SXAC00UT	Last Price	1365.83
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 07.08.2024
Index Members	348		

## STATISTICS

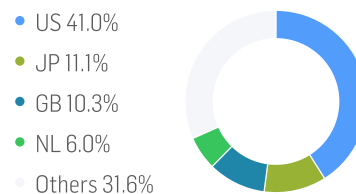
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.10%	0.62%	6.79%	29.52%	3.27%	36.58%
Performance (p.a.)						20.63%
Volatility (p.a.)	24.18%	19.17%	15.89%	14.10%	19.00%	15.82%
High	1382.55	1468.46	1468.46	1468.46	1468.46	1468.46
Low	1303.59	1303.59	1231.55	1054.56	1303.59	974.65
Sharpe Ratio*	-0.20	-0.06	0.67	1.87	0.49	1.07
Max. Drawdown	-5.71%	-11.23%	-11.23%	-11.23%	-11.23%	-14.13%
VaR 95 \ 99				-21.2% \ -34.9%		-22.9% \ -36.2%
CVaR 95 \ 99				-31.0% \ -48.9%		-35.7% \ -59.2%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV-NY REG SHS	ASML UN Equity	NL	USD	2.06%
BANCO SANTANDER SA-SPON ADR	SAN UN Equity	ES	USD	2.00%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UV Equity	CH	USD	1.86%
ENEL SPA - UNSPON ADR	ENLAY UV Equity	US	USD	1.49%
MITSUBISHI UFJ FINL GRP-ADR	MUFG UN Equity	JP	USD	1.42%
HSBC HOLDINGS PLC-SPONS ADR	HSBC UN Equity	GB	USD	1.30%
MIZUHO FINANCIAL GROUP-ADR	MFG UN Equity	JP	USD	1.28%
ASTRAZENECA PLC	AZN UN Equity	GB	USD	1.26%
ALLIANZ SE	ALIZY UV Equity	DE	USD	1.17%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	1.09%

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