

# Solactive GBS Developed Markets ex North America Large & Mid Cap Extended US Listings USD Index NTR

## DESCRIPTION

The Solactive GBS Developed Markets ex North America Large & Mid Cap Extended 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, with a preference for US listings where available. Ordinary listings and Level I, II & III ADRs must be traded on regulated US stock exchanges, the ADRs can also be traded OTC. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SLONUM	Base Value / Base Date	1000 Points / 02.08.2023
Bloomberg / Reuters	/.SXALMAUN	Last Price	1458.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.08.2023
Index Members	898		

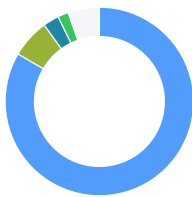
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.62%	-0.00%	6.27%	28.94%	2.16%	45.83%
Performance (p.a.)						15.12%
Volatility (p.a.)	20.55%	16.99%	14.13%	12.52%	16.65%	13.25%
High	1480.31	1573.34	1573.34	1573.34	1573.34	1573.34
Low	1400.68	1400.68	1333.78	1144.42	1400.68	911.20
Sharpe Ratio*	-0.54	-0.22	0.67	2.06	0.28	0.86
Max. Drawdown	-5.38%	-10.97%	-10.97%	-10.97%	-10.97%	-13.72%
VaR 95 \ 99				-20.2% \ -30.4%		-20.6% \ -32.9%
CVaR 95 \ 99				-28.7% \ -45.6%		-30.1% \ -54.0%

\* 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).

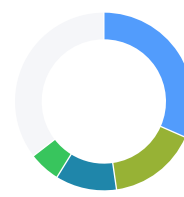
## COMPOSITION BY CURRENCIES

- USD 83.4%
- JPY 6.6%
- AUD 2.7%
- EUR 1.8%
- Others 5.4%



## COMPOSITION BY COUNTRIES

- US 31.6%
- JP 16.1%
- GB 11.1%
- NL 5.7%
- Others 35.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV-NY REG SHS	ASML UN Equity	NL	USD	2.36%
ASTRAZENECA PLC	AZN UN Equity	GB	USD	1.43%
HSBC HOLDINGS PLC-SPONS ADR	HSBC UN Equity	GB	USD	1.39%
NOVARTIS AG-SPONSORED ADR	NVS UN Equity	CH	USD	1.37%
ROCHE HOLDINGS LTD-SPONS ADR	RHHBY UN Equity	CH	USD	1.32%
SHELL PLC-W/I-ADR	SHEL UN Equity	US	USD	1.28%
NESTLE SA-SPONS ADR	NSRGY UN Equity	CH	USD	1.21%
TOYOTA MOTOR CORP -SPON ADR	TM UN Equity	JP	USD	1.02%
COMMONWEALTH BK AUS-SP ADR	CMWAY UN Equity	US	USD	0.98%
MITSUBISHI UFJ FINL GRP-ADR	MUFG UN Equity	JP	USD	0.95%

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