

FACTSHEET - AS OF 25-Nov-2020

Solactive GBS Developed Markets Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets Large & Mid Cap USD Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets. It is calculated as a Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA41C4 / SLA41C	Base Value / Base Date	547.58 Points / 08.05.2006
Bloomberg / Reuters	- / .SDMLMCUT	Last Price	1484.23
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1589		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	8.50%	6.32%	21.57%	15.23%	11.81%	171.05%
Performance (p.a.)	-	-	-	-	-	7.09%
Volatility (p.a.)	19.87%	17.59%	17.06%	28.87%	30.07%	17.17%
High	1484.23	1484.23	1484.23	1484.23	1484.23	1484.23
Low	1312.45	1312.45	1220.88	907.19	907.19	291.48
Sharpe Ratio	8.54	1.59	2.84	0.52	0.43	0.39
Max. Drawdown	-4.06%	-7.92%	-7.92%	-33.87%	-33.87%	-56.99%
VaR 95 \ 99				-43.3% \ -117.4%		-25.7% \ -55.8%
CVaR 95 \ 99				-81.7% \ -161.0%		-43.8% \ -81.1%

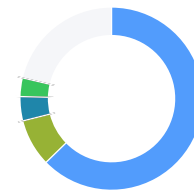
Composition by Currencies

- USD 65.3%
- EUR 9.6%
- JPY 8.4%
- GBP 4.4%
- Others 12.4%



Composition by Countries

- US 62.7%
- JP 8.4%
- GB 4.3%
- CA 3.3%
- Others 21.4%



TOP COMPONENTS AS OF 25-Nov-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.11%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.81%
FACEBOOK INC	FB UW Equity	US	USD	1.36%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.09%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.06%
TESLA INC	TSLA UW Equity	US	USD	0.88%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.78%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.76%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.73%

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