

Solactive GBS Developed Markets ex North America Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets ex North America 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 excluding North America. It is calculated as a Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



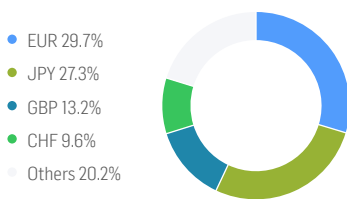
CHARACTERISTICS

ISIN / WKN	DE000SLA4EH2 / SLA4EH	Base Value / Base Date	725.57 Points / 08.05.2006
Bloomberg / Reuters	- / .SXALMCUT	Last Price	1106.29
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	984		

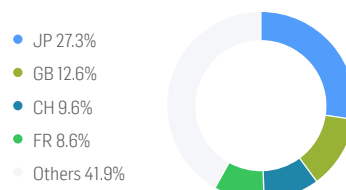
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	1.79%	24.22%	0.52%	-6.95%	52.47%
Performance (p.a.)	-	-	-	-	-	2.98%
Volatility (p.a.)	14.93%	15.01%	21.02%	23.01%	26.35%	18.25%
High	1146.22	1146.22	1146.22	1201.15	1201.15	1201.15
Low	1106.29	1053.28	875.85	793.53	793.53	370.79
Sharpe Ratio	-0.81	0.48	2.62	0.01	-0.37	0.14
Max. Drawdown	-3.48%	-3.48%	-5.58%	-33.94%	-33.94%	-59.29%
VaR 95 \ 99				-37.6% \ -70.1%		-28.4% \ -52.2%
CVaR 95 \ 99				-63.2% \ -132.7%		-45.6% \ -80.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	2.50%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.90%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.53%
SAP SE	SAP GY Equity	DE	EUR	1.15%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.11%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.11%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.02%
AIA GROUP LTD	1299 HK Equity	HK	HKD	0.89%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	0.89%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.83%

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