

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

DESCRIPTION

The Solactive GBS Developed Markets ex North America Large & Mid Cap USD Index NTR 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 net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4EK6 / SLA4EK	Base Value / Base Date	767.28 Points / 08.05.2006
Bloomberg / Reuters	SXALMCUN Index/ .SXALMCUN	Last Price	1301.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	993		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.79%	6.55%	16.11%	24.21%	2.83%	69.59%
Performance (p.a.)	-	-	-	-	-	3.63%
Volatility (p.a.)	14.77%	12.41%	14.46%	23.79%	13.29%	18.14%
High	1334.42	1334.42	1334.42	1334.42	1334.42	1334.42
Low	1262.70	1221.29	1046.99	783.38	1253.75	387.06
Sharpe Ratio	3.87	2.35	2.43	1.02	1.37	0.18
Max. Drawdown	-3.86%	-4.08%	-7.21%	-25.22%	-4.08%	-59.56%
VaR 95 \ 99				-37.2% \ -70.1%		-27.8% \ -51.6%
CVaR 95 \ 99				-62.8% \ -132.8%		-45.3% \ -79.9%

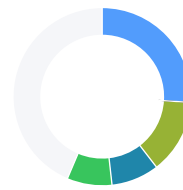
Composition by Currencies

- EUR 29.9%
- JPY 26.0%
- GBP 14.4%
- CHF 8.0%
- Others 21.7%



Composition by Countries

- JP 26.0%
- GB 13.5%
- FR 8.7%
- DE 8.2%
- Others 43.6%



TOP COMPONENTS AS OF 01-Mar-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	1.81%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.46%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.41%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.03%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.02%
AIA GROUP LTD	1299 HK Equity	HK	HKD	0.95%
UNILEVER PLC	ULVR LN Equity	GB	GBP	0.83%
SONY CORP	6758 JT Equity	JP	JPY	0.80%
SIEMENS AG	SIE GY Equity	DE	EUR	0.78%

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