

FACTSHEET - AS OF 21-Oct-2020

Solactive GBS Denmark Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS Denmark Large & Mid Cap 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 Danish market. It is calculated as a Total Return index in DKK and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



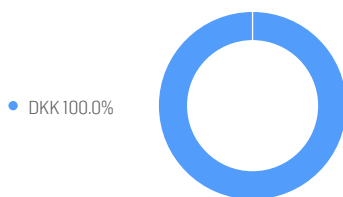
CHARACTERISTICS

ISIN / WKN	DE000SLA4FG1 / SLA4FG	Base Value / Base Date	305.84 Points / 08.05.2006
Bloomberg / Reuters	- / .SDKLMCT	Last Price	1493.58
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	DKK	History	Available daily back to 08.05.2006
Index Members	15		

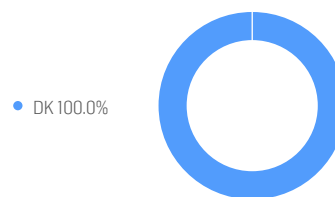
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.20%	5.05%	20.33%	32.75%	22.70%	388.35%
Performance (p.a.)	-	-	-	-	-	11.59%
Volatility (p.a.)	16.64%	16.35%	16.39%	20.92%	22.22%	20.19%
High	1551.45	1551.45	1551.45	1551.45	1551.45	1551.45
Low	1432.35	1367.91	1222.99	995.59	995.59	184.56
Sharpe Ratio	3.91	1.35	2.78	1.59	1.30	0.57
Max. Drawdown	-3.73%	-3.79%	-4.79%	-25.68%	-25.68%	-55.09%
VaR 95 \ 99				-28.5% \ -57.3%		-30.9% \ -57.6%
CVaR 95 \ 99				-54.9% \ -100.4%		-48.5% \ -81.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	36.03%
DSV PANALPINA A S	DSV DC Equity	DK	DKK	11.34%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	10.42%
ORSTED A/S	ORSTED DC Equity	DK	DKK	8.57%
GENMAB A/S	GMAB DC Equity	DK	DKK	7.00%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	5.84%
CARLSBERG AS CLASS B	CARLB DC Equity	DK	DKK	4.04%
NOVOZYMES AS CLASS B	NZYMB DC Equity	DK	DKK	3.84%
CHR HANSEN HOLDING AS	CHR DC Equity	DK	DKK	3.12%
DANSKE BANK A/S	DANSKE DC Equity	DK	DKK	2.87%

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