

Solactive GBS Developed Markets ex United States Large & Mid Cap USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE*



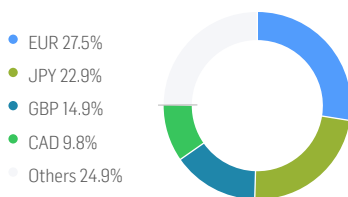
CHARACTERISTICS

ISIN / WKN	DE000SLA4HL7 / SLA4HL	Base Value / Base Date	723.51 Points / 08.05.2006
Bloomberg / Reuters	- / .SXULMCUT	Last Price	1109.36
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	1059		

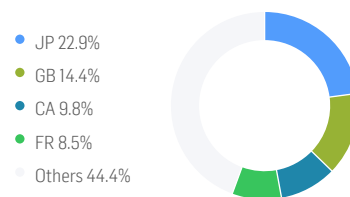
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.3%	-0.5%	1.1%	5.5%	14.6%	53.3%
Performance (p.a.)	-	-	-	-	-	3.2%
Volatility (p.a.)	10.6%	9.9%	9.2%	10.4%	9.1%	17.6%
High	1118.92	1118.92	1130.62	1130.62	1130.62	1192.21
Low	1080.91	1047.17	1047.17	945.49	963.00	374.18
Sharpe Ratio	0.14	-0.42	0.04	0.35	1.88	0.08
Max. Drawdown	-3.4%	-6.3%	-7.4%	-10.1%	-7.4%	-59.3%
VaR 95 \ 99				-17.3% \ -26.2%		-27.0% \ -50.0%
CVaR 95 \ 99				-23.9% \ -32.6%		-43.6% \ -76.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 11-Oct-2019

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	2.08%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.34%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.33%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.04%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.01%
TOTAL SA	FP FP Equity	FR	EUR	0.88%
SAP SE	SAP GY Equity	DE	EUR	0.84%
BP PLC	BP/ LN Equity	GB	GBP	0.83%
ROYAL DUTCH SHELL PLC ORD A	RDSA LN Equity	GB	GBP	0.80%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	0.76%

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