

FACTSHEET - AS OF 18-Sep-2020

Solactive GBS United States Large & Mid Cap Index PR

DESCRIPTION

The Solactive GBS United States Large & Mid Cap Index PR 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 United States. It is calculated as a Price Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



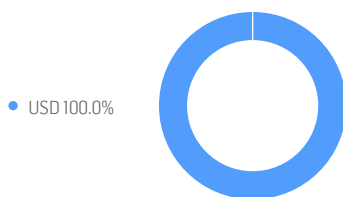
CHARACTERISTICS

ISIN / WKN	DE000SLA4YB3 / SLA4YB	Base Value / Base Date	547.39 Points / 08.05.2006
Bloomberg / Reuters	- / .SUSLMCP	Last Price	1410.29
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	507		

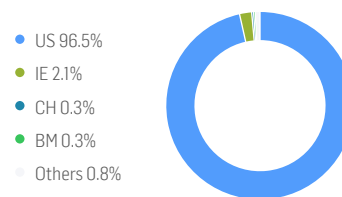
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.47%	7.90%	46.25%	13.70%	4.43%	157.64%
Performance (p.a.)	-	-	-	-	-	6.81%
Volatility (p.a.)	21.81%	17.97%	29.78%	33.44%	38.74%	20.16%
High	1523.36	1523.36	1523.36	1523.36	1523.36	1523.36
Low	1410.29	1271.22	937.00	937.00	937.00	282.56
Sharpe Ratio	-0.76	2.00	3.90	0.40	0.15	0.32
Max. Drawdown	-7.42%	-7.42%	-7.42%	-34.06%	-34.06%	-56.30%
VaR 95 \ 99				-54.2% \ -126.4%		-30.6% \ -63.3%
CVaR 95 \ 99				-94.3% \ -181.3%		-51.8% \ -93.3%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 18-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.56%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.43%
FACEBOOK INC	FB UW Equity	US	USD	2.14%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.53%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.51%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.39%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.20%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.20%
TESLA INC	TSLA UW Equity	US	USD	1.16%

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