

FACTSHEET - AS OF 23-Oct-2020

Solactive GBS Global Markets Large & Mid Cap USD Index PR

HISTORICAL PERFORMANCE



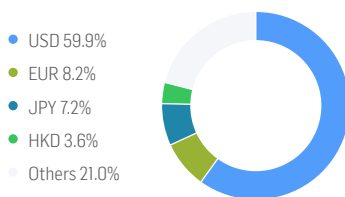
CHARACTERISTICS

ISIN / WKN	DE000SLA7729 / SLA772	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SGMLMCUP	Last Price	1267.26
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 08.05.2017
Index Members	2923		

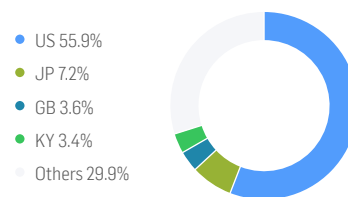
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.29%	6.09%	22.87%	8.66%	2.72%	26.73%
Performance (p.a.)	-	-	-	-	-	7.08%
Volatility (p.a.)	13.16%	13.29%	16.28%	26.86%	29.44%	16.76%
High	1289.10	1295.30	1295.30	1295.30	1295.30	1295.30
Low	1198.53	1198.53	1036.79	838.93	838.93	838.93
Sharpe Ratio	6.62	2.03	3.17	0.31	0.10	0.40
Max. Drawdown	-2.27%	-7.47%	-7.47%	-33.81%	-33.81%	-33.81%
VaR 95 \ 99				-38.1% \ -116.2%		-23.6% \ -48.5%
CVaR 95 \ 99				-78.5% \ -154.6%		-43.5% \ -89.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	3.90%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.65%
FACEBOOK INC	FB UW Equity	US	USD	1.33%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	1.09%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.95%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.94%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	0.82%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.75%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.75%

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