

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

DESCRIPTION

The Solactive GBS Global 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 Global 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	DE000SLA8A88 / SLA8A8	Base Value / Base Date	754.75 Points / 08.05.2006
Bloomberg / Reuters	/ .SGNLMCUN	Last Price	1411.65
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	2584		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.07%	1.61%	1.25%	22.87%	7.91%	87.04%
Performance (p.a.)	-	-	-	-	-	4.14%
Volatility (p.a.)	12.43%	11.26%	10.93%	11.99%	11.48%	17.61%
High	1411.65	1447.99	1448.08	1448.08	1448.08	1448.08
Low	1351.62	1351.62	1351.62	1095.23	1308.12	388.79
Sharpe Ratio	-0.07	0.58	0.22	1.91	0.84	0.22
Max. Drawdown	-4.32%	-6.66%	-6.66%	-6.66%	-6.66%	-60.37%
VaR 95 \ 99				-19.8% \ -29.5%		-26.8% \ -50.4%
CVaR 95 \ 99				-27.1% \ -39.5%		-43.9% \ -78.8%

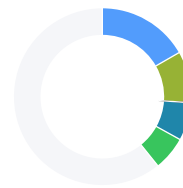
COMPOSITION BY CURRENCIES

- EUR 21.4%
- JPY 16.7%
- GBP 10.0%
- HKD 8.1%
- Others 43.8%



COMPOSITION BY COUNTRIES

- JP 16.7%
- GB 9.4%
- KY 6.9%
- FR 6.2%
- Others 60.8%



TOP COMPONENTS AS OF 19-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.04%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.50%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	1.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.29%
NESTLE SA	NESN SE Equity	CH	CHF	1.27%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.11%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.07%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.78%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	0.77%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.76%

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