

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

### DESCRIPTION

The Solactive GBS Global 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 Global 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	DE000SLA8D51 / SLA8D5	Base Value / Base Date	715.07 Points / 08.05.2006
Bloomberg / Reuters	/ .SGULMCUT	Last Price	1247.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	2779		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.96%	0.31%	-11.70%	-11.24%	-13.33%	74.48%
Performance (p.a.)						3.48%
Volatility (p.a.)	10.88%	16.27%	18.55%	15.78%	17.87%	17.47%
High	1249.07	1298.83	1413.02	1486.20	1461.83	1486.20
Low	1175.92	1142.37	1142.37	1142.37	1142.37	376.18
Sharpe Ratio*	13.96	-0.06	-1.33	-0.87	-1.27	0.07
Max. Drawdown	-1.36%	-12.05%	-19.15%	-23.13%	-21.85%	-60.09%
VaR 95 \ 99				-27.2% \ -43.9%		-26.7% \ -50.5%
CVaR 95 \ 99				-39.0% \ -55.9%		-43.6% \ -78.1%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

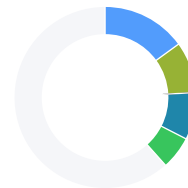
## COMPOSITION BY CURRENCIES

- EUR 18.3%
- JPY 15.0%
- GBP 9.7%
- CAD 8.4%
- Others 48.6%



## COMPOSITION BY COUNTRIES

- JP 15.0%
- GB 9.1%
- CA 8.4%
- FR 5.9%
- Others 61.6%



## TOP COMPONENTS AS OF 16-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.80%
NESTLE SA	NESN SE Equity	CH	CHF	1.40%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.99%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	0.98%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.96%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.94%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	0.84%
SHELL PLC	SHEL LN Equity	GB	GBP	0.82%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.81%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	0.78%

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