

Solactive Global Markets Large & Mid Cap DM 0.5% Capped EUR Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9AS6 / SLA9AS	Base Value / Base Date	1000 Points / 24.02.2020
Bloomberg / Reuters	/ .SGMDM5EP	Last Price	1070.15
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.02.2020
Index Members	3313		

FACTSHEET - AS OF 30-Sep-2022
Solactive Global Markets Large & Mid Cap DM 0.5% Capped EUR Index PR

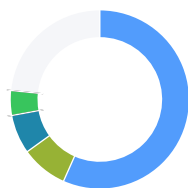
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.21%	-2.48%	-11.86%	-8.26%	-14.31%	7.02%
Performance (p.a.)						2.64%
Volatility (p.a.)	14.48%	14.31%	16.37%	14.99%	15.71%	19.54%
High	1176.88	1219.70	1226.61	1264.94	1261.38	1264.94
Low	1070.15	1070.15	1061.10	1061.10	1061.10	689.21
Sharpe Ratio*	-4.18	-0.72	-1.42	-0.60	-1.23	0.10
Max. Drawdown	-9.07%	-12.26%	-13.49%	-16.11%	-15.88%	-31.08%
VaR 95 \ 99				-27.6% \ -40.6%		-28.7% \ -65.9%
CVaR 95 \ 99				-38.0% \ -48.9%		-51.3% \ -105.6%

* 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).

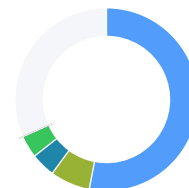
COMPOSITION BY CURRENCIES

- USD 56.7%
- EUR 8.4%
- JPY 7.1%
- GBP 4.5%
- Others 23.4%



COMPOSITION BY COUNTRIES

- US 53.0%
- JP 7.1%
- GB 4.3%
- CA 3.9%
- Others 31.7%



TOP COMPONENTS AS OF 30-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.64%
TESLA INC	TSLA UW Equity	US	USD	0.62%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.57%
CHEVRON CORP	CVX UN Equity	US	USD	0.55%
AMAZON.COM INC	AMZN UW Equity	US	USD	0.53%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	0.53%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.53%
ELI LILLY & CO	LLY UN Equity	US	USD	0.53%
HOME DEPOT INC	HD UN Equity	US	USD	0.53%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.52%

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