

## 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	1117.51
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	3028		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.07%	5.55%	18.05%	29.06%	10.94%	11.75%
Performance (p.a.)	-	-	-	-	-	9.75%
Volatility (p.a.)	7.09%	10.66%	11.06%	13.65%	11.64%	24.90%
High	1125.02	1125.02	1125.02	1125.02	1125.02	1125.02
Low	1105.64	1037.81	946.67	844.90	1000.68	689.21
Sharpe Ratio	0.21	2.35	3.67	2.20	3.09	0.41
Max. Drawdown	-1.72%	-4.24%	-4.50%	-6.43%	-4.50%	-31.08%
VaR 95 \ 99				-19.4% \ -32.2%		-32.4% \ -79.0%
CVaR 95 \ 99				-30.4% \ -55.7%		-70.2% \ -140.2%

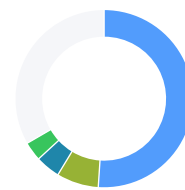
### Composition by Currencies

- USD 55.2%
- EUR 9.7%
- JPY 7.6%
- GBP 4.6%
- Others 22.9%



### Composition by Countries

- US 51.1%
- JP 7.6%
- GB 4.5%
- CA 3.5%
- Others 33.4%



### TOP COMPONENTS AS OF 05-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.81%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	0.73%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	0.68%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.62%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	0.58%
HOME DEPOT INC	HD UN Equity	US	USD	0.58%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.57%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	0.56%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.56%

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