

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9AT4 / SLA9AT	Base Value / Base Date	1000 Points / 24.02.2020
Bloomberg / Reuters	/ .SGMDM5EN	Last Price	1237.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.02.2020
Index Members	3331		

FACTSHEET - AS OF 24-Aug-2023

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.65%	1.59%	2.49%	0.58%	7.17%	23.74%
Performance (p.a.)						6.28%
Volatility (p.a.)	8.58%	8.63%	10.17%	11.87%	9.99%	17.81%
High	1281.85	1281.85	1281.85	1281.85	1281.85	1304.08
Low	1229.53	1210.35	1158.56	1122.27	1154.60	690.60
Sharpe Ratio*	-3.67	0.34	0.14	-0.26	0.76	0.15
Max. Drawdown	-4.08%	-4.08%	-5.27%	-8.95%	-6.25%	-30.94%
VaR 95 \ 99				-18.8% \ -36.9%		-24.2% \ -49.3%
CVaR 95 \ 99				-26.5% \ -38.1%		-44.9% \ -88.9%

* 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 55.5%
- EUR 9.5%
- JPY 7.6%
- GBP 4.4%
- Others 23.1%



COMPOSITION BY COUNTRIES

- US 52.1%
- JP 7.6%
- GB 4.3%
- CA 3.6%
- Others 32.4%



TOP COMPONENTS AS OF 24-Aug-2023

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.70%
ELI LILLY & CO	LLY UN Equity	US	USD	0.60%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.60%
NVIDIA CORP	NVDA UW Equity	US	USD	0.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.54%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.54%
HOME DEPOT INC	HD UN Equity	US	USD	0.53%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.53%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.53%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.52%

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