

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9AV0 / SLA9AV	Base Value / Base Date	1000 Points / 24.02.2020
Bloomberg / Reuters	/ .SGMDM5UP	Last Price	1111.80
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	USD	History	Available daily back to 24.02.2020
Index Members	3332		

FACTSHEET - AS OF 04-Oct-2023

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.30%	-4.35%	-1.99%	12.97%	3.08%	11.18%
Performance (p.a.)						2.98%
Volatility (p.a.)	9.10%	9.70%	9.58%	12.27%	10.39%	18.48%
High	1186.54	1222.25	1222.25	1222.25	1222.25	1322.50
Low	1111.80	1111.80	1111.80	961.75	1077.90	683.05
Sharpe Ratio*	-6.60	-2.25	-0.97	0.64	-0.12	-0.13
Max. Drawdown	-6.30%	-9.04%	-9.04%	-9.04%	-9.04%	-31.70%
VaR 95 \ 99				-18.9% \ -24.9%		-25.8% \ -50.2%
CVaR 95 \ 99				-23.3% \ -31.9%		-45.2% \ -90.5%

* 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).

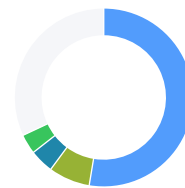
COMPOSITION BY CURRENCIES

- USD 56.1%
- EUR 9.1%
- JPY 7.5%
- GBP 4.4%
- Others 22.8%



COMPOSITION BY COUNTRIES

- US 52.6%
- JP 7.5%
- GB 4.3%
- CA 3.6%
- Others 32.0%



TOP COMPONENTS AS OF 04-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.66%
ELI LILLY & CO	LLY UN Equity	US	USD	0.61%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.59%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	0.59%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	0.59%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.58%
CHEVRON CORP	CVX UN Equity	US	USD	0.55%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.55%
NVIDIA CORP	NVDA UW Equity	US	USD	0.55%
META PLATFORMS INC	META UW Equity	US	USD	0.55%

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