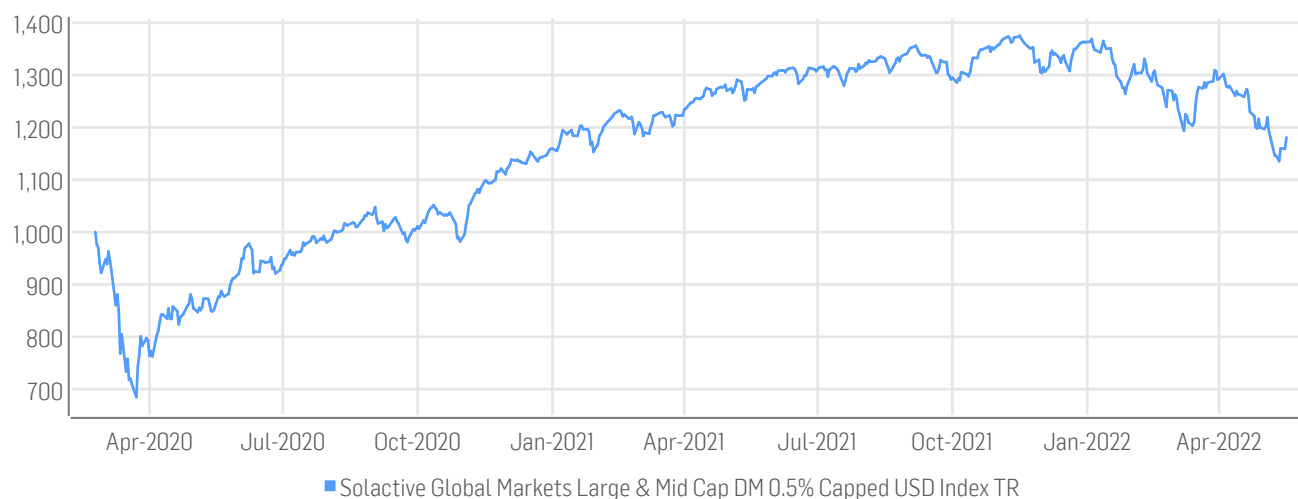


## Solactive Global Markets Large & Mid Cap DM 0.5% Capped USD Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9AX6 / SLA9AX	Base Value / Base Date	1000 Points / 24.02.2020
Bloomberg / Reuters	/ .SGMDM5UT	Last Price	1181.01
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 24.02.2020
Index Members	3325		

FACTSHEET - AS OF 17-May-2022  
Solactive Global Markets Large & Mid Cap DM 0.5% Capped USD Index TR

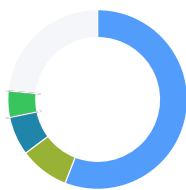
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.47%	-9.74%	-13.51%	-7.71%	-13.35%	18.10%
Performance (p.a.)						7.76%
Volatility (p.a.)	21.67%	19.28%	16.84%	13.41%	17.69%	20.57%
High	1273.07	1309.13	1369.26	1375.17	1369.26	1375.17
Low	1135.51	1135.51	1135.51	1135.51	1135.51	684.79
Sharpe Ratio*	-2.61	-1.81	-1.56	-0.64	-1.84	0.34
Max. Drawdown	-10.81%	-13.26%	-17.07%	-17.43%	-17.07%	-31.52%
VaR 95 \ 99				-23.4% \ -38.8%		-27.5% \ -59.1%
CVaR 95 \ 99				-32.0% \ -44.7%		-52.4% \ -116.8%

\* 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).

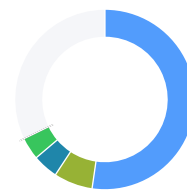
## COMPOSITION BY CURRENCIES

- USD 55.9%
- EUR 8.9%
- JPY 7.0%
- GBP 4.8%
- Others 23.5%



## COMPOSITION BY COUNTRIES

- US 52.3%
- JP 7.0%
- GB 4.5%
- CA 4.0%
- Others 32.2%



## TOP COMPONENTS AS OF 17-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.73%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.58%
CHEVRON CORP	CVX UN Equity	US	USD	0.56%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.53%
HOME DEPOT INC	HD UN Equity	US	USD	0.53%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.53%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.52%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.51%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.51%
ELI LILLY & CO	LLY UN Equity	US	USD	0.51%

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