

FACTSHEET – 19.03.2019

Solactive GBS Developed Markets Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive GBS Developed Markets Large & Mid Cap USD Index PR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets. It is calculated as a Price Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA41B6 / SLA41B	Base Value / Base Date	730.39 Points / 08.05.2006
Bloomberg / Reuters	- / .SDMLMCUP	Last Price	1118.83
Index Calculator	Solactive AG	52W High	1159.73
Index Type	Price Return	52W Low	948.00
Index Currency	USD	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Members	1622	History	Available daily back to 08.05.2006
Dividends	Not included (Price index)		

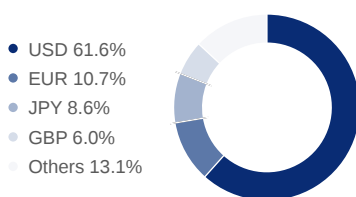
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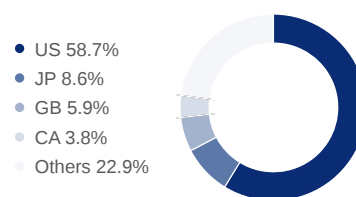
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.6%	11.9%	-3.3%	4.1%	12.5%	53.2%
Performance (p.a.)	-	-	-	-	-	3.4%
Volatility (p.a.)	7.1%	13.2%	14.5%	11.9%	10.6%	16.2%
High	1118.83	1118.83	1159.73	1159.73	1118.83	1186.34
Low	1082.45	948.00	948.00	948.00	978.66	362.28
Sharpe Ratio	4.79	4.19	-0.64	0.11	6.71	0.03
Max. Drawdown	-2.1%	-5.2%	-18.3%	-18.3%	-2.1%	-58.6%
VaR 95 \ 99				-22.1% \ -35.3%		-25.1% \ -50.4%
CVaR 95 \ 99				-28.8% \ -37.3%		-41.3% \ -73.8%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 19.03.2019

Ticker	Currency	Country	Company	Weight
MSFT UW Equity	USD	US	MICROSOFT CORP	2.29%
AAPL UW Equity	USD	US	APPLE INC	1.99%
AMZN UW Equity	USD	US	AMAZON.COM INC	1.84%
FB UW Equity	USD	US	FACEBOOK INC	0.97%
JNJ UN Equity	USD	US	JOHNSON & JOHNSON	0.95%
GOOG UW Equity	USD	US	ALPHABET INC C-SHARES	0.93%
GOOGL UW Equity	USD	US	ALPHABET INC A-SHARES	0.92%
JPM UN Equity	USD	US	JPMORGAN CHASE & CO	0.89%
XOM UN Equity	USD	US	EXXON MOBIL CORP	0.87%
NESN SE Equity	CHF	CH	NESTLE SA	0.74%

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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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