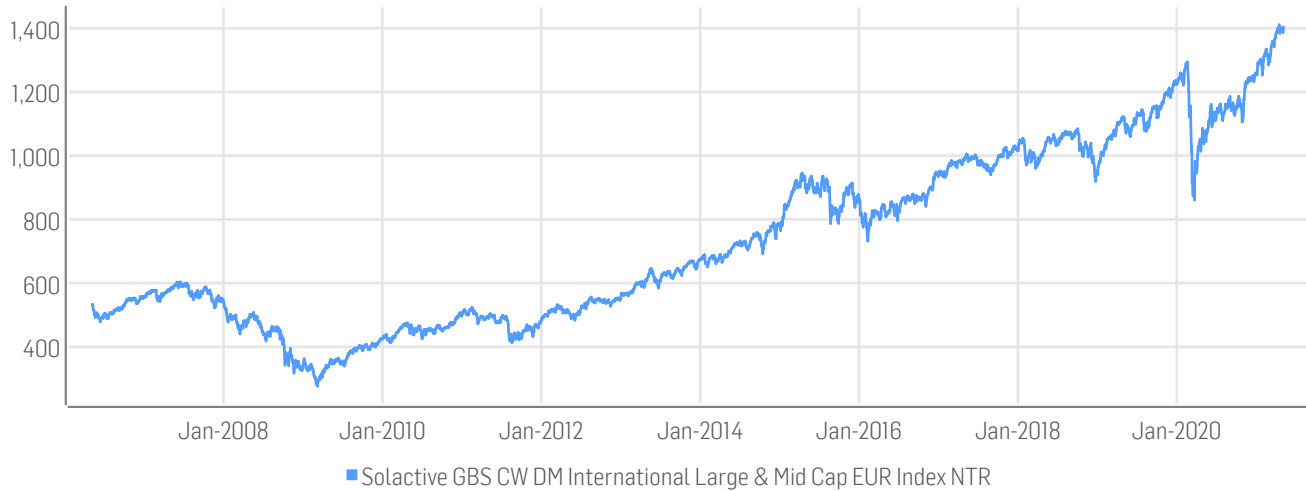


FACTSHEET - AS OF 06-May-2021

Solactive GBS CW DM International Large & Mid Cap EUR Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLOBCL5 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SCWEUJEN Index / .SCWEUJEN | Last Price | 1404.12 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 1307 | | |

STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.05% | 7.15% | 19.37% | 30.43% | 11.57% | 163.33% |
| Performance (p.a.) | - | - | - | - | - | 6.67% |
| Volatility (p.a.) | 8.63% | 10.04% | 10.66% | 14.02% | 10.78% | 16.17% |
| High | 1410.87 | 1410.87 | 1410.87 | 1410.87 | 1410.87 | 1410.87 |
| Low | 1384.19 | 1284.65 | 1205.62 | 1044.33 | 1253.13 | 276.69 |
| Sharpe Ratio | 1.64 | 3.27 | 4.10 | 2.24 | 3.51 | 0.44 |
| Max. Drawdown | -1.89% | -3.68% | -3.82% | -6.81% | -3.82% | -54.17% |
| VaR 95 \ 99 | | | | -21.1% \ -36.7% | | -24.9% \ -51.3% |
| CVaR 95 \ 99 | | | | -32.2% \ -58.2% | | -40.7% \ -70.9% |

Composition by Currencies

- USD 41.9%
- EUR 24.6%
- GBP 11.7%
- JPY 9.4%
- Others 12.4%



Composition by Countries

- US 39.9%
- GB 11.1%
- JP 9.4%
- FR 7.3%
- Others 32.3%



TOP COMPONENTS AS OF 06-May-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| APPLE INC | AAPL UW Equity | US | USD | 2.49% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 2.12% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 1.61% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.56% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 1.23% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 1.08% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 0.95% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 0.92% |
| FACEBOOK INC | FB UW Equity | US | USD | 0.87% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 0.79% |

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