

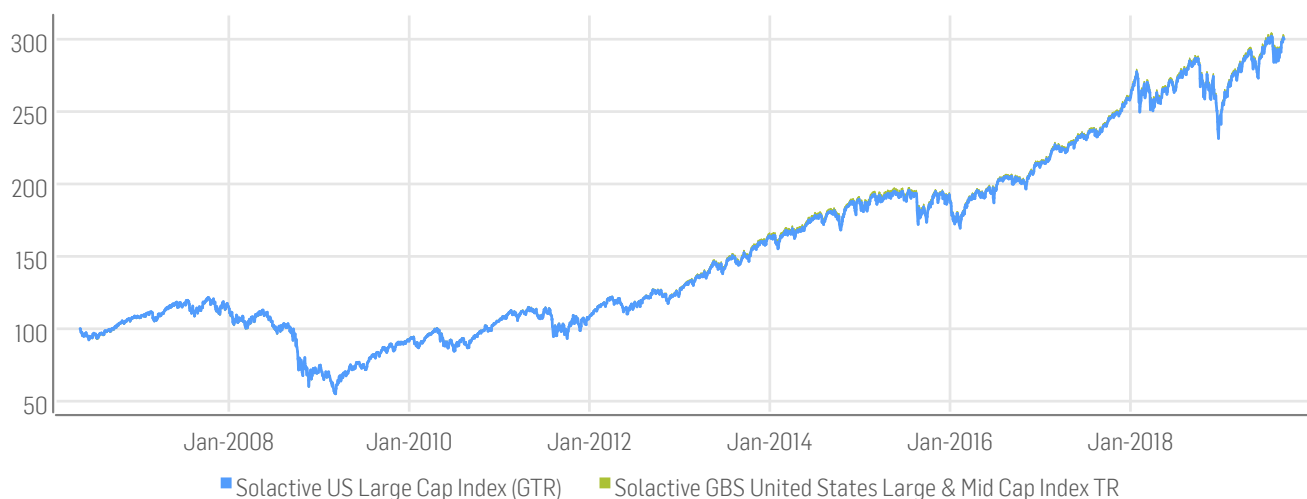
FACTSHEET - AS OF 16-Sep-2019

Solactive US Large Cap Index (GTR)

DESCRIPTION

The Solactive US Benchmark Index Series is calculated and distributed by Solactive AG. The indices aim to track various segments of the US stock market and are selected and weighted according to Free Float Market Capitalization. The indices are adjusted semi-annually in May and November. IPOs can be included additionally on a quarterly basis in case they meet all criteria outlined in the relevant sections of this document. Specifically, the objectives of the Solactive US Benchmark Series are: provide a broad benchmark for various size segments of the US stock market. serve as a starting universe for smart beta indices that assign stock specific factors based on a broad benchmark index. index analytics with regard to the evolution of sectors and aggregated figures such as dividends, stock buybacks, earnings per share, among others. The Indices are calculated as Price Return and Gross Total Return. No withholding tax rate is applied to regular (reinvested in the Gross Total Return Index) and special cash distributions (reinvested into Price Return Index and Gross Total Return Index). The Indices are published in USD.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA0Q47 / SLA0Q4	Base Value / Base Date	1000 Points / 06.05.1999
Bloomberg / Reuters	SOLUSLCG Index / .SOLUSLCG	Last Price	3382.88
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 4:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.05.1999
Index Members	495		

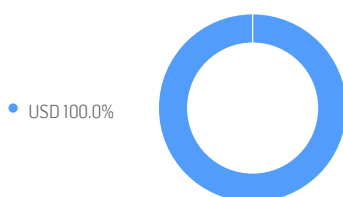
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.8%	3.2%	7.2%	4.6%	21.5%	238.3%
Performance (p.a.)	-	-	-	-	-	6.2%
Volatility (p.a.)	14.6%	15.2%	13.7%	16.9%	13.7%	18.9%
High	3394.27	3406.69	3406.69	3406.69	3406.69	3406.69
Low	3213.71	3202.86	3079.35	2609.52	2719.96	620.74
Sharpe Ratio	3.79	0.76	0.95	0.16	2.16	0.22
Max. Drawdown	-2.6%	-6.0%	-6.6%	-19.3%	-6.6%	-54.7%
VaR 95 \ 99				-32.8% \ -50.3%		-29.8% \ -53.6%
CVaR 95 \ 99				-43.2% \ -52.4%		-45.9% \ -76.0%

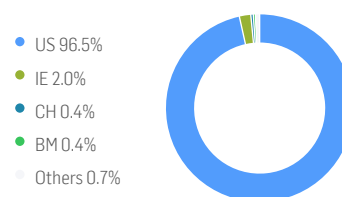
STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.9%	3.1%	7.2%	4.6%	21.6%	202.0%
Performance (p.a.)	-	-	-	-	-	8.6%
Volatility (p.a.)	14.3%	15.0%	13.6%	16.5%	13.4%	18.8%
High	1318.36	1324.16	1324.16	1324.16	1324.16	1324.16
Low	1247.09	1243.86	1196.78	1013.24	1056.19	238.27
Sharpe Ratio	3.95	0.74	0.97	0.16	2.21	0.35
Max. Drawdown	-2.7%	-6.1%	-6.5%	-19.3%	-6.5%	-54.8%
VaR 95 \ 99				-32.7% \ -50.2%		-29.1% \ -55.8%
CVaR 95 \ 99				-43.1% \ -52.3%		-47.9% \ -83.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.15%
APPLE INC	AAPL UW Equity	US	USD	3.61%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.02%
FACEBOOK INC	FB UW Equity	US	USD	1.78%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.52%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.51%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.49%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.39%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.26%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.22%

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